King Saud University:Mathematics DepartmentMath-254Second Semester1445 HFinal Examination SolutionMaximum Marks = 40Time: 180 mins.

Name of the Teacher: ______ Section No. _____

Note: Check the total number of pages are Six (6). (15 Multiple choice questions and Two (2) Full questions)

The Answer Tables for Q.1 to Q.15 : Marks: 2 for each one $(2 \times 15 = 30)$

Ps. : Mark $\{a, b, c \text{ or } d\}$ for the correct answer in the box.

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Q. No.	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
a,b,c,d															

Quest. No.	Marks Obtained	Marks for Questions
Q. 1 to Q. 15		30
Q. 16		5
Q. 17		5
Total		40

Question 1: If $f(x) = xe^{-x}$ and $x_0 = 4$, then the first approximation x_1 by Newton's method is:

(a) 5.3333 (b) 4.3333 (c) 3.3333 (d) None of these

- Question 2: Using the best iterative formula, the first approximation of the multiple root of the nonlinear equation $1 \cos x = 0$, taking $x_0 = 0.1$ is:
 - (a) 0.0980 (b) 0.0890 (c) 0.0098 (d) None of these
- Question 3: If the determinant of the Jacobian matrix of the system of nonlinear equations $x^2 + \alpha y^2 = 1$, xy = 1 at the point (1, 1) is -4, then the value of α is:
 - (a) 3 (b) 2 (c) 1.5 (d) None of these
- **Question 4**: If the matrix $A = \begin{pmatrix} 3 & 1 \\ 6 & 1 \end{pmatrix}$ is factored as LU using Doolliitle's method, where L is a lower triangular matrix, and U is an upper triangular matrix, then the solution of the system $L\mathbf{y} = [-1, 0]^t$ is :
 - (a) $[-1, 2]^t$ (b) $[-1, -2]^t$ (c) $[-1, 6]^t$ (d) None of these
- Question 5: For the linear system 2x+y = 4, x+2y = 5, then the l_{∞} -norm of the Gauss-Seidal iteration matrix T_G is equal to:
 - (a) 0.5 (b) 0.25 (c) 0.75 (d) None of these
- Question 6: If $A = \begin{pmatrix} 1 & 1 \\ 1 & 0.5 \end{pmatrix}$ and l_{∞} -norm of the residual vector **r** is 0.005, then the error bound for the relative error in the solution of the linear system $A\mathbf{x} = [1, -0.5]^T$ is:
 - (a) 0.040 (b) 0.020 (c) 0.025 (d) None of these
- Question 7: Using data points: (0, f(0)) and $(\pi, f(\pi))$. Then the approximation of the function $f(x) = 2 \cos x$ at $\pi/2$ by a linear Lagrange polynomial is:
 - (a) 0.0 (b) $\pi/2$ (c) $\pi/4$ (d) None of these
- Question 8: Using data points: (0,1), (1,2), (2,3), if $L_0(1.5) = -0.125$ and $L_2(1.5) = 0.375$, then the approximate value of f(1.5) by a quadratic Lagrange polynomial is:
 - (a) 2.5 (b) 1.5 (c) 3.5 (d) None of these

Question 9: If $f(x) = \frac{3}{x}$ and $f[1, 1, 1, 2] = \alpha$, then α is equal to:

(a) -1.5 (b) 1.5 (c) -4.5 (d) None of these

Question 10: Let $f(x) = x^3$ defined on [0.2, 0.3]. Then absolute error using the Two-point difference formula for the approximation of f'(0.2) is:

(a) 0.07 (b) 0.12 (c) 0.19 (d) None of these

Question 11: If $f''(x) = x^4 f(x)$ and f(0) = 1, $f(0.5) = \alpha$, f(0.7) = 1.75, f(1) = 2. Then using 3-point central difference formula for f''(x), the value of α is:

Question 12: If f(1) = 0.5, $f(1.5) = \alpha$, f(1.8) = 1.5, f(2) = 2.5, f(2.5) = 3 and using the best integration rule the value of $\int_{1}^{2.5} f(x) dx = 3$, then the value of α is:

(a) 1.75 (b) 1.5 (c) 2.25 (d) None of these

Question 13: If $\int_{1}^{2} \frac{1}{x+1} dx = 0.4055$, then using simple Simpson's rule, the absolute error in the approximation is:

- (a) 0.0001 (b) 0.0112 (c) 0.0025 (d) None of these
- Question 14: For the initial value problem, $y' + x^2 = y + 1$, y(0) = 0.5, n = 1, if the actual solution of the differential equation is $y(x) = (x+1)^2 0.5e^x$, then the absolute error by using Euler's method for the approximation of y(0.2) is:
 - (a) 0.0293 (b) 0.0392 (c) 0.0329 (d) None of these
- Question 15: Given 4y' y = 0, y(0) = 1, the approximate value of y(0.5) using Taylor's method of order two when n = 1 is:
 - (a) 1.1328 (b) 1.1331 (c) 1.2839 (d) None of these

- 1	1 S Mark (a, b, c of d) for the correct answer in the box. (Math)															
	Q. No.	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
	a,b,c,d	a	с	с	b	a	b	с	с	a	a	b	с	a	b	с

Ps. : Mark {a, b, c or d} for the correct answer in the box.(Math)

The Answer Tables for Q.1 to Q.15 : Marks: 2 for each one $(2 \times 15 = 30)$

Ps. : Mark {a, b, c or d} for the correct answer in the box.(MAth)

Q. No.	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
a,b,c,d	b	a	b	с	b	а	b	a	b	b	с	a	b	a	b

The Answer Tables for Q.1 to Q.15	: Marks: 2 for each one $(2 \times 15 = 30)$
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Q. No. 21 3 4 567 8 91011 12131415a,b,c,d \mathbf{b} \mathbf{b} b \mathbf{c} \mathbf{a} \mathbf{a} \mathbf{c} \mathbf{c} \mathbf{a} \mathbf{c} \mathbf{c} \mathbf{a} \mathbf{c} \mathbf{c}

Ps. : Mark {a, b, c or d} for the correct answer in the box.(MATh)

Question 16: Let $f(x) = \ln(x+2)$ and $x_0 = 0, x_1 = 0, x_2 = 1, x_3 = 1$, find the best approximation of $\ln(2.5)$ by using the cubic Newton's polynomial. Compute absolute error and the error bound.

Solution. Using $f(x) = \ln(x+2)$ and $x_0 = 0, x_1 = 0, x_2 = 1, x_3 = 1$, and x = 0.5, the cubic Newton's interpolating polynomial has the following form

$$p_3(x) = f[x_0] + (x - x_0)f[x_0, x_1] + (x - x_0)(x - x_1)f[x_0, x_1, x_2] + (x - x_0)(x - x_1)(x - x_2)f[x_0, x_1, x_2, x_3]$$

which can be written as

$$p_3(0.5) = f(0) + (0.5 - 0)f[0, 0] + (0.5 - 0)(0.5 - 0)f[0, 0, 1] + (0.5 - 0)(0.5 - 0)(0.5 - 1)f[0, 0, 1, 1],$$

Since $f'(x) = \frac{1}{x+2}$, so we find the first, second and third-order divided differences as follows:

$$f[0,0] = \frac{f'(0)}{1!} = f'(0) = \frac{1}{0+2} = 0.5.$$

$$f[0,0,1] = \frac{f[0,1] - f'(0)}{1 - 0} = f(1) - f(0) - f'(0) = 1.0986 - 0.6932 - 0.5 = -0.0946.$$

$$f[0,1,1] = \frac{f[1,1] - f[0,1]}{1 - 0} = f'(1) - f(1) + f(0) = 0.3333 - 1.0986 + 0.6932 = -0.0721,$$

$$f[0,0,1,1] = \frac{f[0,1,1] - f[0,0,1]}{1 - 0} = -0.0721 + 0.0946 = 0.0225.$$

$$\ln(2,5) \approx m(0,5) - \ln(2) + (0,5)(0,5) + (0,25)(-0,0946) + (-0,1250)(0,0225) = 0.9167.$$

$$\ln(2.5) \approx p_3(0.5) = \ln(2) + (0.5)(0.5) + (0.25)(-0.0946) + (-0.1250)(0.0225) = 0.9167$$

the required approximation of $\ln(2.5)$ and

$$|f(0.5) - p_3(0.5)| = |\ln(2.5) - p_3(0.5)| = |0.9163 - 0.9167| = 4.0 \times 10^{-4},$$

the possible absolute error in the approximation. Since the error bound for the cubic polynomial $p_3(x)$ is

$$|f(0.5) - p_3(0.5)| = \frac{|f^{(4)}(\eta(x))|}{4!} |(0.5 - 0)(0.5 - 0)(0.5 - 1)(0.5 - 1)|.$$

Taking the first four derivatives of the given function,

$$f'(x) = \frac{1}{(x+2)}, \quad f''(x) = \frac{-1}{(x+2)^2}, \quad f'''(x) = \frac{2}{(x+2)^3}, \quad f^{(4)}(x) = \frac{-6}{(x+2)^4},$$

and we obtain

$$|f^{(4)}(\eta(x))| = \left|\frac{-6}{(\eta(x)+2)^4}\right|, \text{ for } \eta(x) \in (0,1).$$

Since the fourth derivative of the function is decreasing in the interval as

$$|f^{(4)}(0)| = 0.375$$
 and $|f^{(4)}(1)| = 0.0741$,

so $|f^{(4)}(\eta(x))| \le \max_{0\le x\le 1} \left|\frac{-6}{(x+2)^4}\right| = 0.375$ and it gives $|f(0.5) - p_3(0.5)| \le \frac{(0.0625)(0.375)}{24} = 9.7656 \times 10^{-4},$

which is the required error bound for the approximation $p_3(0.5)$.

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Question 17: The function tabulated below is $f(x) = x \ln x + x$.

x	0.9000	1.3000	1.5000	1.6000	1.9000	2.3000	2.5000	3.1000
f(x)	0.8052	1.6411	2.1082	2.3520	3.1195	4.2157	4.7907	6.6073

Find the approximation of $(\ln 1.9 + 2)$ using three-point formula for f'(x) for smaller value of h. Compute the absolute error and the number of subintervals required to obtain the approximate value of $(\ln 1.9 + 2)$ within the accuracy 10^{-2} .

Solution. Given $f(x) = x \ln x + x$ and $f'(x) = \ln x + 2$, gives $\mathbf{x} = 1.9$. For the given data points we can use all three-points difference formulas with **central difference** at

$$x_0 = 1.5,$$
 $x_1 = 1.9,$ $x_2 = 2.3,$ gives $h = 0.4$

for **forward difference** at

 $\mathbf{x_0} = \mathbf{1.9},$ $x_1 = 2.5,$ $x_2 = 3.1,$ gives h = 0.6,

and for **backward difference** at

$$x_0 = 1.3,$$
 $x_1 = 1.6,$ $x_2 = 1.9,$ gives $h = 0.3.$

So the value of h = 0.3 for the backward difference formula is smaller than both the other formulas. Thus the best three-point formula for the smaller h in this case is the following backward difference formula

$$f'(x_2) \approx \frac{f(x_2 - 2h) - 4f(x_2 - h) + 3f(x_2)}{2h} = D_h f(x_2).$$

Thus using $x_2 = 1.9$ and h = 0.3, gives $x_2 - h = 1.6$, and $x_2 - 2h = 1.3$, we have

$$f'(1.9) \approx \frac{f(1.3) - 4f(1.6) + 3f(1.9)}{2(0.3)},$$
$$f'(1.9) \approx \frac{[(1.6411) - 4(2.3520) + 3(3.1195)]}{0.6} = 2.6527.$$

Since the exact value of the derivative f'(1.9) is, 2.6419, therefore, the absolute error |E| can be computed as follows

$$|E| = |f'(1.9) - D_h f(1.9)| = |2.6419 - 2.6527| = 0.0108.$$

The first three derivatives of the given function are as follows

$$f'(x) = \ln x + 2,$$
 $f''(x) = \frac{1}{x},$ $f''(x) = \frac{-1}{x^2}.$

Thus

$$M = \max_{1.3 \le x \le 1.9} \left| \frac{-1}{x^2} \right| = \frac{1}{(1.3)^2} = 0.5917.$$

Since the error bound formula of backward difference formula is

$$|E_B(f,h)| \le \frac{h^2}{3}M$$

and using the given accuracy required 10^{-2} , we have

$$\frac{h^2}{3}M \le 10^{-2}$$

Then

$$\frac{h^2}{3}(0.5917) \le 10^{-2}, \qquad \text{gives} \qquad h \le \sqrt{\frac{3 \times 10^{-2}}{0.5917}} = 0.2252.$$

Since $n = \frac{(1.9 - 1.3)}{0.2252} = 2.6643$ and so $n = 3.$