

JAYPEE UNIVERSITY OF INFORMATION TECHNOLOGY, WAKNAGHAT

TEST -3 EXAMINATION- 2024

Ph.D (Mathematics)

COURSE CODE (CREDITS): 17P1WMA113(3)

MAX. MARKS: 35

COURSE NAME: Advanced Numerical Analysis

COURSE INSTRUCTORS: NKT

MAX. TIME: 2 Hours

Note: (a) All questions are compulsory.

(b) Marks are indicated against each question in square brackets.

(c) The candidate is allowed to make Suitable numeric assumptions wherever required for solving problems

Q1. Find the order of convergence of Newton Raphson method. [5]

Q2. Find the general formula for finding cube root of a number using Newton Raphson method. [5]

Q3. Solve the following system of equations

$$10x_1 + 4x_2 - x_3 = 0$$

$$4x_1 + 2x_2 + 3x_3 = 0$$

$$-x_1 + 3x_2 + x_3 = 0$$

For the largest Eigen value and its associated Eigen vector. [5]

Q4. Solve the system of equations using Jacobi's iteration method

$$10x + 2y + z = 9, 2x + 20y - 2z = -44 \text{ and } -2x + 3y + 10z = 22 \quad [5]$$

Q5. Use Crank-Nicolson method to solve $\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2}$ subject to the conditions

$$u(x, 0) = \sin \pi x, 0 \leq x \leq 1, u(0, t) = u(1, t) = 0. \text{ Take } k = \frac{1}{16} \text{ and } h = \frac{1}{4} \quad [5]$$

Q6. Explain Haar-Wavelet method for solving differential equations. [5]

Q7. Solve the P.D.E $\frac{\partial u}{\partial t} = 4 \frac{\partial^2 u}{\partial x^2}$ using Haar-Wavelet method subjected to initial and boundary conditions $u(x, 0) = f(x), u(0, t) = 10$ and $u(x, t) = 50, 0 \leq x \leq 1$ [5]