



UNIVERSITI TUN HUSSEIN ONN MALAYSIA

**FINAL EXAMINATION
SEMESTER I
SESSION 2012/2013**

COURSE NAME : ENGINEERING MATHEMATICS IV

COURSE CODE : BWM 30602

**PROGRAMME : 2 BEE
3 BEE**

EXAMINATION DATE : JANUARY 2013

DURATION : 2 HOURS AND 30 MINUTES

INSTRUCTION : ANSWER ALL QUESTIONS

**ALL CALCULATIONS AND ANSWERS
MUST BE IN THREE (3) DECIMAL
PLACES.**

THIS QUESTION PAPER CONSISTS OF FOUR (4) PAGES

- Q1 (a) Find the root of $\sin(2x) + x^3 - 3 = 0$ by using secant method at the interval $[1, 2]$. Iterate until $|f(x_i)| < \varepsilon = 0.005$.

(12 marks)

- (b) Given the system of linear equations

$$\begin{aligned} 6x_1 - 2x_2 + x_3 &= 11 \\ -2x_1 + 7x_2 + 2x_3 &= 5 \\ x_1 + 2x_2 - 5x_3 &= -1 \end{aligned}$$

Solve the above system by using Gauss-Seidel iteration method up to 4 iterations only.

(13 marks)

- Q2 (a) Given matrix A defined by

$$A = \begin{bmatrix} 4 & 2 & 0 \\ 1 & 4 & 2 \\ 0 & 1 & 4 \end{bmatrix}$$

Find the dominant eigenvalue and its corresponding eigenvector for matrix A by using power method. Use initial guess for eigenvector, $v^{(0)} = (1 \ 1 \ 1)^T$. Calculate until $|m_{k+1} - m_k| < 0.005$.

(15 marks)

- (b) Find the approximate value of $\int_0^1 \frac{4}{1+x^2} dx$ by using $\frac{1}{3}$ Simpson's rule with step size, $h = 0.1$.

(10 marks)

- Q3 (a) Apply fourth-order Runge-Kutta method (RK4) to solve the following initial value problem

$$\frac{dy}{dx} = -2x - y, \quad 0 \leq x \leq 0.3$$

with initial value $y(0) = -1$ and step size, $h = 0.1$.

(10 marks)

- (b) Solve the boundary-value problem of

$$y'' - \left(1 - \frac{x}{5}\right) y = x, \quad y(1) = 2 \text{ and } y(3) = -1$$

by using the finite-difference method with grid size, $h = \Delta x = 0.5$.

(15 marks)

- Q4 (a) Let $u(x, t)$ be the displacement of uniform wire which is fixed at both ends along x -axis at time t . The distribution of $u(x, t)$ is given by the wave equation

$$\frac{\partial^2 u}{\partial t^2} = \frac{\partial^2 u}{\partial x^2}, \quad 0 < x < 1, \quad t > 0$$

with the boundary conditions $u(0, t) = u(1, t) = 0$ and the initial conditions

$$u(x, 0) = \sin 4\pi x, \quad \frac{\partial u}{\partial t}(x, 0) = 0 \text{ for } 0 \leq x \leq 1. \text{ Solve the wave equation up to level}$$

$t = 0.1$ by using finite-difference method with $\Delta x = h = 0.25$ and $\Delta t = k = 0.1$.

(10 marks)

- (b) Given the heat equation $\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2}$, $0 < x < 1$, and $t > 0$ with the boundary conditions $u(0, t) = 20t^2$, $u(1, t) = 10t$ and the initial condition $u(x, 0) = x(1-x)$. Solve the heat equation up to level $t = 0.3$ by using finite-difference method with $\Delta x = h = 0.5$ and $\Delta t = k = 0.1$.

(15 marks)

- END OF QUESTION -

FINAL EXAMINATION

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FORMULAS

Secant method
$$x_{i+2} = \frac{x_i f(x_{i+1}) - x_{i+1} f(x_i)}{f(x_{i+1}) - f(x_i)}, \quad i = 0, 1, 2, 3, \dots$$

Gauss-Seidel iteration method
$$x_i^{(k+1)} = \frac{b_i - \sum_{j=1}^{i-1} a_{ij} x_j^{(k+1)} - \sum_{j=i+1}^n a_{ij} x_j^{(k)}}{a_{ii}}, \quad i = 1, 2, \dots, n$$

Lagrange polynomial

$$P_n(x) = \sum_{i=0}^n L_i(x) f(x_i), \quad i = 0, 1, 2, \dots, n \quad \text{where} \quad L_i(x) = \prod_{\substack{j=0 \\ j \neq i}}^n \frac{(x - x_j)}{(x_i - x_j)}$$

3-point central difference:
$$f'(x) \approx \frac{f(x+h) - f(x-h)}{2h}$$

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

Simpson's $\frac{1}{3}$ rule:
$$\int_a^b f(x) dx \approx \frac{h}{3} \left[f_0 + f_n + 4 \sum_{\substack{i=1 \\ i \text{ odd}}}^{n-1} f_i + 2 \sum_{\substack{i=2 \\ i \text{ even}}}^{n-2} f_i \right]$$

Power Method
$$v^{(k+1)} = \frac{1}{m_{k+1}} A v^{(k)}, \quad k = 0, 1, 2, \dots$$

Classical 4th order Runge-Kutta method.
$$y_{i+1} = y_i + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)$$

where $k_1 = hf(x_i, y_i)$ $k_2 = hf(x_i + \frac{h}{2}, y_i + \frac{k_1}{2})$

$k_3 = hf(x_i + \frac{h}{2}, y_i + \frac{k_2}{2})$ $k_4 = hf(x_i + h, y_i + k_3)$

Boundary value problems

$$y'_i \approx \frac{y_{i+1} - y_{i-1}}{2h}, \quad y''_i \approx \frac{y_{i+1} - 2y_i + y_{i-1}}{h^2}$$

Finite difference method:

$$\left(\frac{\partial^2 u}{\partial t^2} \right)_{i,j} = \left(c^2 \frac{\partial^2 u}{\partial x^2} \right)_{i,j} \Leftrightarrow \frac{u_{i,j-1} - 2u_{i,j} + u_{i,j+1}}{k^2} = c^2 \frac{u_{i-1,j} - 2u_{i,j} + u_{i+1,j}}{h^2}$$

$$\frac{\partial u(x,0)}{\partial t} = \frac{u_{i,j+1} - u_{i,j-1}}{2k} = g(x_i)$$

$$\left(\frac{\partial u}{\partial t} \right)_{i,j} = \left(c^2 \frac{\partial^2 u}{\partial x^2} \right)_{i,j} \Leftrightarrow \frac{u_{i,j+1} - u_{i,j}}{k} = c^2 \frac{u_{i-1,j} - 2u_{i,j} + u_{i+1,j}}{h^2}$$