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Instructions:

- Answer all questions.
- Show all necessary steps to receive full mark.
- Use appropriate numerical approximations up to 4 decimal places where applicable.

Question 1 [10 marks]

(1.a) Using the **fixed-point** iterative method to approximate the root of the equation $x^3 - x - 1 = 0$, and stop when $|x_{n+1} - x_n| < 10^{-4}$.

Solution:

$$x = (x + 1)^{1/3}$$

Start with $x_0 = 1.5$ (midpoint of [1,2])

Iterations

i	x_i	$ x_{n+1} - x_n $
0	1.5	
1	1.3572088083	0.14279
2	1.3308609588	0.02635
3	1.3258837742	0.00498
4	1.3249393634	0.00094
5	1.3247600113	0.00017
6	1.3247259452	$0.000034 < 10^{-4}$

So the iteration stopped at **iteration 6** (i.e. after computing x_6), and the approximation is

$$x \approx 1.3247259452.$$

(1.b) Use **Gauss-Seidel** Iterative method to find the solution of;

$$20x + y - 2z = 17$$

$$2x - 3y + 20z = 25$$

$$3x + 20y - z = -18.$$

Solution:

$$x_{n+1} = \frac{1}{20}(17 - y_n + 2z_n)$$

$$y_{n+1} = \frac{1}{20}(-18 - x_{n+1} - 20z_n)$$

$$z_{n+1} = \frac{1}{20}(25 - 2x_{n+1} + 3y_{n+1})$$

Iteration	(x)	(y)	(z)
0	0.0000	0.0000	0.0000
1	0.8500	-1.0275	1.01087
2	1.0024	-0.9998	0.9997
3	0.9999	-1.0000	1.0000
4	1	-1	1

Final approximate solution (after 4 iterations):

$$x = 1, \quad y = -1, \quad z = 1$$

Question 2 [7 marks]

(2.a) Find the missing term in the following table using **Newton divided difference** formula.

x	0	1	2	3	4
y	1	3	9		81

Solution:

x	y	$f[x_0]$	$f[x_0, x_1]$	$f[x_0, x_1, x_2]$
0	1			
		$\frac{3-1}{1-0} = 2$		
1	3		$\frac{6-2}{2-0} = 2$	
		$\frac{9-3}{2-1} = 6$		$\frac{10-2}{4-0} = 2$
2	9		$\frac{36-6}{4-1} = 10$	
		$\frac{81-9}{4-2} = 36$		
4	81			

Substitute the computed values:

$$P(x) = 1 + 2(x - 0) + 2(x - 0)(x - 1) + 2(x - 0)(x - 1)(x - 2)$$

$$P(3) = 1 + 2(3) + 2(3)(3 - 1) + 2(3)(3 - 1)(3 - 2) = 31$$

Then the missing term is 31

x	0	1	2	3	4
y	1	3	9	31	81

(2.b) Calculate fitting exponential equation

$$y = ae^{-bx^2}$$

using the **Least squares** method

x	1	2	3	4	5	8
y	9.01	6.01	6.07	2.02	0.22	0.02

Let $Y = \ln y, X = x^2$

Then the model becomes a **linear regression** form:

$$Y = A + BX,$$

where $A = \ln a, B = -b$.

Then

$$\sum Y = nA + B \sum X,$$

$$\sum XY = A \sum X + B \sum X^2,$$

x	y	$X = x^2$	$(Y = 1/\ln y)$	XY	X^2
1	9.01	1	2.198		
2	6.01	4	1.794		
3	6.07	9	1.805		
4	2.02	16	0.703		
5	0.22	25	-1.514		
8	0.02	64	-3.912		
		119	1.074	-251.351	5075

$$A = 2.1697, \text{ and } B = -0.1004$$

And,

$$a = e^A = e^{2.1697} = 8.752$$

$$b = -B = 0.1004$$

Final fitted exponential equation:

$$y = 8.752 e^{-0.1004 x^2}$$

Question 3 [8 marks]

(3.a) Consider the following table of data:

x	0.2	0.4	0.6	0.8	1.0
f(x)	0.9799	0.9178	0.8080	0.6386	0.3844

Use the best accuracy formulas to approximate $f'(0.6)$ and $f''(0.6)$.

Solution:

First derivative

$$f'(x) = \frac{f(x-2h) - 8f(x-h) + 8f(x+h) - f(x+2h)}{12h}$$

Second derivative

$$f''(x) = \frac{1}{12h^2} [-f(x+2h) + 16f(x+h) - 30f(x) + 16f(x-h) - f(x-2h)]$$

So

$$f'(0.6) \approx -0.68254$$

$$f''(0.6) \approx -1.46229$$

(3.b) Evaluate

$$\int_0^1 \frac{e^x}{\sqrt{x}} dx$$

using **Simpson's rule** at $h = 0.1$.

Solution:

The integrand is singular at $x = 0$, so first remove the singularity with the substitution

$$x = t^2 \quad (t = \sqrt{x}), \quad dx = 2t dt.$$

Then

$$I = \int_0^1 \frac{e^x}{\sqrt{x}} dx = 2 \int_0^1 e^{t^2} dt,$$

and the integrand e^{t^2} is smooth on $[0,1]$.

Apply Simpson's rule on the t -integral with step

$h = 0.1$ (so $n = 10$ subintervals):

$$\int_0^1 e^{t^2} dt \approx \frac{h}{3} [f(0) + f(1) + 4 \sum_{i \text{ odd}} f(t_i) + 2 \sum_{i \text{ even}} f(t_i)],$$

with $f(t) = e^{t^2}$ and $t_i = 0.1i$. Multiplying the Simpson result by 2 gives the desired integral.

Numerical result

$$\int_0^1 \frac{e^x}{\sqrt{x}} dx \approx 2.9254$$

Best Wishes

Dr. Ayman Fayez