- Answer all the following questions
- No. of questions: 4
- Illustrate your answers with sketches when necessary.
- The exam. Consists of one page
- Total Mark: 80 Marks

1- Solve the system $x+4 y+z=2,4 x+y+z=5, x+y+4 z=3$ using:
i) An iterative method
ii) Cholesky decomposition
iii) Gauss Jordan method

20 Marks
2- i) Find $y(1.1)$ using modified Euler method for the differential equation:

$$
x^{\prime}=x^{2}-2 t x+y-2 t, y^{`}=y-x^{2}-2 t x+2 t+3, x(1)=2, y(1)=3, h=0.1
$$

ii) $x^{`}=-10(x-y), \quad y^{`}=-x z+28 x-y, z^{`}=x y-8 z / 3, x(0)=2, y(0)=-1, z(0)=3, h=0.05$

Solve the above system using Picard method and find $x(0.1)$ using Euler method.
20 Marks
3-i) Consider the problem of determining the steady state heat distribution in a thin square metal plate with dimensions 0.5 m by 0.5 m . Two adjacent boundaries are held at $0^{\circ} \mathrm{c}$ and the heat of the other boundaries increases linearly from $0^{\circ} \mathrm{c}$ at one corner to $100^{\circ} \mathrm{c}$ where the sides meet. The problem is expressed as $\mathbf{u}_{\mathrm{xx}}+\mathbf{u}_{\mathbf{y y}}=\mathbf{1 0 x}$. If the grid is divided into 5 equal parts, find $u(x, y)$ such that $k=0.25$. Solve the constructed linear system of equations using Gauss elimination method.
ii) Find the constants of the curve $y=a \cos x+b \ln x+c e^{x / 10}$ that fit $(\mathbf{1 , 3}),(5,14),(19,101)$

20 Marks
4-i) Define with an example for each of the following terms:
Simple Graph - Valency - Walk - Trail - Path - Complete Graph - Null Graphs Bipartite Graphs - Tree Graph - Spanning Tree - Connected Graphs - Multi GraphsEulerian circuit - Eulerian path - Hamiltonian path -
ii) Find incidence and adjacency matrices for the following graphs


20 Marks

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$$
\text { Modified Euler states: } \mathrm{y}_{\mathrm{i}+1}=\mathrm{y}_{\mathrm{i}}+(\mathrm{h} / 2)\left[\mathrm{f}\left(\mathrm{x}_{\mathrm{i}}, \mathrm{y}_{\mathrm{i}}\right)+\mathrm{f}\left(\mathrm{x}_{\mathrm{i}+1}, \mathrm{y}_{\mathrm{i}}+\mathrm{hf}\left(\mathrm{x}_{\mathrm{i}}, \mathrm{y}_{\mathrm{i}}\right)\right)\right]
$$

## Model answer

1-i) Using Gauss-Seidel:
Rarrange: $4 \mathrm{x}+\mathrm{y}+\mathrm{z}=5, \mathrm{x}+4 \mathrm{y}+\mathrm{z}=2, \mathrm{x}+\mathrm{y}+4 \mathrm{z}=3$
$x^{(k+1)}=\left[5-y^{(k)}-z^{(k)}\right] / 4, y^{(k+1)}=\left[2-x^{(k+1)}-z^{(k)}\right] / 4, z^{(k+1)}=\left[3-x^{(k+1)}-y^{(k+1)}\right] / 4$
Let $(\mathrm{x}, \mathrm{y}, \mathrm{z})^{(0)}=(0,0,0)$, therefore the $1^{\text {st }}$ iteration will be: $\mathrm{x}^{(1)}=\left[5-\mathrm{y}^{(0)}-\mathrm{z}^{(0)}\right] / 4=1.25$, $y^{(1)}=\left[2-x^{(1)}-z^{(0)}\right] / 4=0.1875, z^{(1)}=\left[3-x^{(1)}-y^{(1)}\right] / 4=0.3906$ and the $2^{\text {nd }}$ iteration will be $x^{(2)}=\left[5-y^{(1)}-\mathrm{z}^{(1)}\right] / 4=1.1055, \mathrm{y}^{(2)}=\left[2-\mathrm{x}^{(2)}-\mathrm{z}^{(1)}\right] / 4=0.126, \mathrm{z}^{(2)}=\left[3-\mathrm{x}^{(2)}-\mathrm{y}^{(2)}\right] / 4=0.4421$ 1-ii)Using Cholesky method

$$
\left(\begin{array}{ccc}
2 & 0 & 0 \\
0.5 & 1.9365 & 0 \\
0.5 & 0.3873 & 1.8974
\end{array}\right)\left(\begin{array}{ccc}
2 & 0.5 & 0.5 \\
0 & 1.9365 & 0.3873 \\
0 & 0 & 1.8974
\end{array}\right)=\left(\begin{array}{lll}
4 & 1 & 1 \\
1 & 4 & 1 \\
1 & 1 & 4
\end{array}\right)
$$

$$
\left(\begin{array}{ccc}
2 & 0 & 0 \\
0.5 & 1.9365 & 0 \\
0.5 & 0.3873 & 1.8974
\end{array}\right)\left(\begin{array}{l}
x_{1} \\
x_{2} \\
x_{3}
\end{array}\right)=\left(\begin{array}{l}
5 \\
2 \\
3
\end{array}\right) \text {, therefore }\left(\begin{array}{l}
x_{1} \\
x_{2} \\
x_{3}
\end{array}\right)=\left(\begin{array}{c}
2.5 \\
0.3873 \\
0.8433
\end{array}\right)
$$

Also $\left(\begin{array}{ccc}2 & 0.5 & 0.5 \\ 0 & 1.9365 & 0.3873 \\ 0 & 0 & 1.8974\end{array}\right)\left(\begin{array}{l}x \\ y \\ z\end{array}\right)=\left(\begin{array}{c}2.5 \\ 0.3873 \\ 0.8433\end{array}\right)$, therefore $\left(\begin{array}{l}x \\ y \\ z\end{array}\right)=\left(\begin{array}{c}1.1111 \\ 0.1111 \\ 0.4445\end{array}\right)$
1-iii) Using Gauss Jordan method:

Therefore $\left(\begin{array}{l}x \\ y \\ z\end{array}\right)=\left(\begin{array}{c}10 / 9 \\ 1 / 9 \\ 4 / 9\end{array}\right)$
$2-i) \mathbf{x}^{\prime}=\mathbf{x}^{2}-\mathbf{2 t} \mathbf{x}+\mathbf{y}-\mathbf{2 t}=\mathbf{f}(\mathbf{x}, \mathbf{y}, \mathbf{t}), \mathbf{y}^{`}=\mathbf{y}-\mathbf{x}^{\mathbf{2}}-\mathbf{2 t x}+\mathbf{2 t}+\mathbf{3}=\varphi(\mathbf{x}, \mathbf{y}, \mathbf{t}), \mathrm{x}_{0}=2, \mathrm{y}_{0}=3, \mathrm{t}_{0}=1$ $\mathrm{y}_{\mathrm{i}+1}=\mathrm{y}_{\mathrm{i}}+(\mathrm{h} / 2)\left[\varphi\left(\mathrm{t}_{\mathrm{i}}, \mathrm{x}_{\mathrm{i}}, \mathrm{y}_{\mathrm{i}}\right)+\varphi\left(\mathrm{t}_{\mathrm{i}+1}, \mathrm{x}_{\mathrm{i}}+\mathrm{hf}\left(\mathrm{t}_{\mathrm{i}}, \mathrm{x}_{\mathrm{i}}, \mathrm{y}_{\mathrm{i}}\right), \mathrm{y}_{\mathrm{i}}+\mathrm{h} \varphi\left(\mathrm{t}_{\mathrm{i}}, \mathrm{x}_{\mathrm{i}}, \mathrm{y}_{\mathrm{i}}\right)\right)\right]$

Put $\mathrm{i}=0$, therefore
$\mathrm{y}_{1}=\mathrm{y}_{0}+(\mathrm{h} / 2)\left[\varphi\left(\mathrm{t}_{0}, \mathrm{x}_{0}, \mathrm{y}_{0}\right)+\varphi\left(\mathrm{t}_{1}, \mathrm{x}_{0}+\mathrm{hf}\left(\mathrm{t}_{0}, \mathrm{x}_{0}, \mathrm{y}_{0}\right), \mathrm{y}_{0}+\mathrm{h} \varphi\left(\mathrm{t}_{0}, \mathrm{x}_{0}, \mathrm{y}_{0}\right)\right)\right]=2.9585$
2-ii) $\quad y_{n+1}=y_{0}+\int_{t_{0}}^{t}\left(x_{n} z_{n}+28 x_{n}-y_{n}\right) d t, \quad x_{n+1}=x_{0}+\int_{t_{0}}^{t}-10\left(x_{n}-y_{n}\right) d t$
$\mathrm{z}_{\mathrm{n}+1}=\mathrm{z}_{0}+\int_{\mathrm{t}_{0}}^{\mathrm{t}}\left(\mathrm{x}_{\mathrm{n}} \mathrm{y}_{\mathrm{n}}-8 \mathrm{z}_{\mathrm{n}} / 3\right) \mathrm{dt}, \mathrm{y}_{0}=-1, \mathrm{x}_{0}=2, \mathrm{t}_{0}=0, \mathrm{z}_{0}=3$, thus $\mathrm{x}_{1}=\mathrm{x}_{0}+\int_{\mathrm{t}_{0}}^{\mathrm{t}}-10\left(\mathrm{x}_{0}-\mathrm{y}_{0}\right) \mathrm{dt}$,
$y_{1}=y_{0}+\int_{t_{0}}^{t}\left(x_{0} z_{0}+28 x_{0}-y_{0}\right)$ dt and $z_{1}=z_{0}+\int_{t_{0}}^{t}\left(x_{0} y_{0}-8 z_{0} / 3\right) d t$, therefore $x_{1}=2-30 t$, $y_{1}=-1+51 t, z_{1}=3-10 t$. Similarly, $x_{2}=x_{0}+\int_{t_{0}}^{t}-10\left(x_{1}-y_{1}\right) d t, \quad y_{2}=y_{0}+\int_{t_{0}}^{t}\left(x_{1} z_{1}+28 x_{1}-y_{1}\right) d t$ and $z_{2}=z_{0}+\int_{t_{0}}^{t}\left(x_{1} y_{1}-8 z_{1} / 3\right) d t$, therefore $x_{2}=2-30 t+405 t^{2}, y_{2}=-1+51 t-(781 / 2) t^{2}-100 t^{3}$, $\mathrm{Z}_{2}=3-10 \mathrm{t}+(238 / 3) \mathrm{t}^{2}-510 \mathrm{t}^{3}$.
$2^{\text {nd }}: \underline{\text { using Euler, }}, x_{n+1}=x_{n}+h\left[-10\left(x_{n}-y_{n}\right)\right], y_{n+1}=y_{n}+h\left[-x_{n} z_{n}+28 x_{n}-y_{n}\right]$, thus $\mathrm{x}_{1}=\mathrm{x}_{0}+\mathrm{h}\left[-10\left(\mathrm{x}_{0}-\mathrm{y}_{0}\right)\right]=0.5=\mathrm{x}(0.05), \mathrm{y}_{1}=\mathrm{y}_{0}+\mathrm{h}\left[-\mathrm{x}_{0} \mathrm{z}_{0}+28 \mathrm{x}_{0}-\mathrm{y}_{0}\right]=1.55=\mathrm{y}(0.05)$, therefore $\mathrm{x}(0.1)=\mathrm{x}_{2}=\mathrm{x}_{1}+\mathrm{h}\left[-10\left(\mathrm{x}_{1}-\mathrm{y}_{1}\right)\right]=1.025$

$$
\mathrm{U}(\mathrm{x}, 0.5)=200 \mathrm{x}
$$


$u_{0}=u_{1}=u_{2}=u_{3}=u_{4}=u_{5}=u_{11}=u_{12}=0, u_{6}=50, u_{17}=100, u_{16}=80, u_{15}=60, u_{14}=40, u_{13}=20$
The formula of Poisson equation is simplified to:

$$
0.0625\left[U_{i+1, j}+U_{i-1, j}\right]+0.01\left[U_{i, j+1}+U_{i, j-1}\right]-0.00625 x_{i}=0.145 U_{i, j}
$$

From which the following system of equations are constructed:
$0.0625 \mathrm{U}_{8}-0.145 \mathrm{U}_{7}=-3.9225,0.0625\left[\mathrm{U}_{7}+\mathrm{U}_{9}\right]-0.145 \mathrm{U}_{8}=-0.59813$,
$0.0625\left[\mathrm{U}_{8}+\mathrm{U}_{10}\right]-0.145 \mathrm{U}_{9}=-0.39875,0.0625 \mathrm{U}_{9}-0.145 \mathrm{U}_{10}=-0.1994$,

3-ii) To get constants $\mathrm{a}, \mathrm{b}, \mathrm{c}$, we have to use Least square method Such that
$\sum_{\mathrm{i}=1}^{3} \mathrm{y}_{\mathrm{i}} \cos \left(\mathrm{x}_{\mathrm{i}}\right)=\mathrm{a} \sum_{\mathrm{i}=1}^{3}\left[\cos \left(\mathrm{x}_{\mathrm{i}}\right)\right]^{2}+\mathrm{b} \sum_{\mathrm{i}=1}^{3}\left[\cos \left(\mathrm{x}_{\mathrm{i}}\right)\right]\left[\ln \left(\mathrm{x}_{\mathrm{i}}\right)\right]+\mathrm{c} \sum_{\mathrm{i}=1}^{3}\left[\cos \left(\mathrm{x}_{\mathrm{i}}\right)\right]\left[\mathrm{e}^{-\mathrm{x}_{\mathrm{i}} / 10}\right]$
$\sum_{\mathrm{i}=1}^{3} \mathrm{y}_{\mathrm{i}}\left[\ln \left(\mathrm{x}_{\mathrm{i}}\right)\right]=\mathrm{a} \sum_{\mathrm{i}=1}^{3}\left[\cos \left(\mathrm{x}_{\mathrm{i}}\right)\right]\left[\ln \left(\mathrm{x}_{\mathrm{i}}\right)\right]+\mathrm{b} \sum_{\mathrm{i}=1}^{3}\left[\ln \left(\mathrm{x}_{\mathrm{i}}\right)\right]^{2}+\mathrm{c} \sum_{\mathrm{i}=1}^{3}\left[\ln \left(\mathrm{x}_{\mathrm{i}}\right)\right]\left[\mathrm{e}^{-\mathrm{x}_{\mathrm{i}} / 10}\right]$
$\sum_{i=1}^{3} y_{i}\left[\mathrm{e}^{-\mathrm{x}_{\mathrm{i}} / 10}\right]=\mathrm{a} \sum_{\mathrm{i}=1}^{3}\left[\cos \left(\mathrm{x}_{\mathrm{i}}\right)\right]\left[\mathrm{e}^{-\mathrm{x}_{\mathrm{i}} / 10}\right]+\mathrm{b} \sum_{\mathrm{i}=1}^{3}\left[\ln \left(\mathrm{x}_{\mathrm{i}}\right)\right]\left[\mathrm{e}^{-\mathrm{x}_{\mathrm{i}} / 10}\right]+\mathrm{c} \sum_{\mathrm{i}=1}^{3}\left[\mathrm{e}^{-\mathrm{x}_{\mathrm{i}} / 5}\right]$
$\left.\sum_{\mathrm{i}=1}^{3}\left[\cos \left(\mathrm{x}_{\mathrm{i}}\right)\right]^{2}=1.3499, \sum_{\mathrm{i}=1}^{3}\left[\cos \left(\mathrm{x}_{\mathrm{i}}\right)\right]\left[\ln \left(\mathrm{x}_{\mathrm{i}}\right)\right]=3.3677, \sum_{\mathrm{i}=1}^{3}\left[\cos \left(\mathrm{x}_{\mathrm{i}}\right)\right] \mathrm{e}^{-\mathrm{x}_{\mathrm{i}} 110}\right]=7.6751$
$\sum_{i=1}^{3}\left[\ln \left(x_{i}\right)\right]^{2}=11.2597, \sum_{i=1}^{3}\left[\ln \left(x_{i}\right)\right]\left[\mathrm{e}^{-\mathrm{x}_{\mathrm{i}} / 10}\right]=22.3394$ and $\sum_{\mathrm{i}=1}^{3}\left[\mathrm{e}^{-\mathrm{x}_{\mathrm{i}} / 5}\right]=48.641$, from which
we can get $\mathrm{a}, \mathrm{b}, \mathrm{c}$
4-i) Simple Graph: A graph with no loops or multiple edges is called a simple graph Valency:Is the degree of vertices
Walk: Pass through vertices and edges of the graph and may pass through repeated vertices and edges
Trail: If all the edges (but no necessarily all the vertices) of a walk are different, then the walk is called a trail (i.e. walk with no repeated edges)
Path: All edges and vertices of walk are different, then the trail is called path(i.e. trail with no repeated vertices).
Complete Graphs: Is a graph in which every two distinct vertices are joined by exactly one edge
Null Graphs: graph containing no edges
Bipartite Graphs: Is a graph whose vertex-set can be split into two sets in such a way that each edge of the graph joins a vertex in first set to a vertex in second set.
Tree Graph: A tree is a connected graph which has no cycles.
Spanning Tree: If G is a connected graph, the spanning tree in G is a sub graph of G which includes every vertex of G and is also a tree.

Connected Graphs: A graph $G$ is connected if there is a path in $G$ between any given pair of vertices, otherwise it is disconnected

Multi Graphs: A multigraph or pseudograph is a graph which is permitted to have multiple edges
Eulerian circuit: Is a Eulerian trail which starts and ends on the same vertex
Eulerian path: Is a trail in a graph which visits every edge exactly once.
Hamiltonian path: Is a path in a graph $G$ that passes through every vertex exactly once.

## Incidence matrices:

$\left(\begin{array}{lllllll}1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 & 0 & 1 & 0 \\ 0 & 1 & 1 & 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0\end{array}\right),\left(\begin{array}{cccccc}-1 & -1 & 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & -1 & 0 & 1 \\ 0 & 0 & 1 & 0 & -1 & -1 \\ 0 & 1 & -1 & 1 & 0 & 0\end{array}\right),\left(\begin{array}{ccccccc}1 & 0 & 0 & -1 & 0 & 0 & 1 \\ -1 & -1 & 0 & 0 & 0 & -1 & 0 \\ 0 & 0 & -1 & 1 & 0 & 0 & 0 \\ 0 & 1 & 1 & 0 & -1 & 0 & -1 \\ 0 & 0 & 0 & 0 & 1 & 1 & 0\end{array}\right)$

## Adjacency matrices:

$$
\left(\begin{array}{llllllll}
0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\
1 & 0 & 1 & 0 & 0 & 0 & 0 & 1 \\
0 & 1 & 0 & 1 & 0 & 0 & 1 & 0 \\
0 & 0 & 1 & 0 & 1 & 0 & 0 & 0 \\
0 & 0 & 0 & 1 & 0 & 1 & 0 & 0 \\
0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\
0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\
0 & 1 & 0 & 0 & 0 & 0 & 0 & 0
\end{array}\right),\left(\begin{array}{llll}
0 & 1 & 0 & 1 \\
0 & 0 & 0 & 1 \\
1 & 1 & 0 & 0 \\
0 & 0 & 1 & 0
\end{array}\right),\left(\begin{array}{lllll}
0 & 0 & 1 & 0 & 0 \\
1 & 0 & 0 & 1 & 1 \\
0 & 0 & 0 & 1 & 0 \\
1 & 0 & 0 & 0 & 1 \\
0 & 0 & 0 & 0 & 0
\end{array}\right)
$$

Benha University
Faculty of Engineering- Shoubra Electrical Engineering Department $2^{\text {nd }}$ Year Mechanical power

Final Term Exam
Date: $4^{\text {th }}$ of June 2012
Mathematics \& Computer (B)
Code: MDE 232
Duration : 3 hours

- Answer all the following questions
- Illustrate your answers with sketches when necessary.
- The exam. Consists of one page
- No. of questions:3
- Total Mark: 70 Marks

1-a) Solve the following system using an iterative method starting $\left[x_{2}, x_{3}, x_{4}\right]=[-1,1,1]$

$$
2 x_{1}+8 x_{2}+3 x_{3}+x_{4}=-2, \quad 7 x_{1}-2 x_{2}+x_{3}+2 x_{4}=3, \quad 2 x_{2}-x_{3}+4 x_{4}=4, \quad-x_{1}+5 x_{3}+2 x_{4}=5
$$

[12 marks]

1b-i) Make $\mathrm{C}^{++}$program to write the above system of linear equations.
[4 marks]

1b-ii) Discuss the basic data types in $\mathrm{C}^{++}$program and the function that must be present in C programs.
[4 marks]
2-a) Solve the above system using LU decomposition (diagonal elements of $\mathbf{L}$ are unity)
[10 marks]
2b-i) Solve the following system of equations using Picard up to $2^{\text {nd }}$ approximation

$$
x^{`}-3 y^{`}=-2 t+x-2 y-7,2 x^{`}+y^{`}=10 t+y+3-t^{2}, x(0)=1, y(0)=-3
$$

[7 marks]

Find $y(0.1)$ using Euler, given $h=0.05$
2b-ii) Find $y(0.1)$ using Runge-Kutta method of order four for the differential equation

$$
y^{\prime}-y=-0.5 e^{t / 2} \sin (5 t)+5 e^{t / 2} \cos (5 t), y(0)=0, h=0.1
$$

[7 marks]
3-a) Consider elliptic equation $\mathbf{U}_{\mathbf{x x}}+\mathbf{U}_{\mathbf{y y}}=\mathbf{x e}^{\mathbf{y}}$, with B.C. $\mathbf{U}(\mathbf{0}, \mathbf{y})=\mathbf{y}, \mathbf{U}(\mathbf{2}, \mathbf{y})=\mathbf{e}^{\mathbf{2 y}}, 0 \leq \mathrm{y} \leq 1 \&$ $\mathbf{U}(\mathbf{x}, \mathbf{0})=\mathbf{x} / \mathbf{2}, \mathbf{U}(\mathbf{x}, \mathbf{1})=\mathbf{e}^{\mathbf{x}}, 0 \leq \mathrm{x} \leq 2$. Find $\mathrm{U}(\mathrm{x}, \mathrm{y})$ of the grid points using Gauss-Jordan method to solve the linear system of equations given $\mathbf{h}=\mathbf{0 . 5}, \mathbf{k}=\mathbf{0 . 2}$
[12 marks]

3-b) Consider wave equation $\mathbf{u}_{\mathbf{t t}}=\mathbf{4} \mathbf{u}_{\mathbf{x x}}, 0<\mathrm{x}<1,0<\mathrm{t}$ with B.C. $\mathbf{U}(\mathbf{0}, \mathbf{t})=\mathbf{U}(\mathbf{1}, \mathbf{t})=\mathbf{0}$, I.C.
$\mathbf{U}(\mathbf{x}, \mathbf{0})=\sin \pi \mathbf{x}, \frac{\partial \mathrm{u}}{\partial \mathrm{t}}(\mathrm{x}, 0)=0, \mathbf{h}=\mathbf{0 . 2}, \mathbf{k}=\mathbf{0 . 0 0 0 5}$. Find $\mathrm{U}(\mathrm{x}, \mathrm{t})$ of the grid points. [8 marks]

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$$
\begin{aligned}
& \text { Runge-Kutta method of order four states: } y_{i+1}=y_{i}+(1 / 6)\left[k_{1}+2 k_{2}+2 k_{3}+k_{4}\right], \\
& k_{1}= h f\left(x_{i}, y_{i}\right), \quad k_{2}=\operatorname{hf}\left(x_{i}+h / 2, y_{i}+k_{1} / 2\right), k_{3}=\operatorname{hf}\left(x_{i}+h / 2, y_{i}+k_{2} / 2\right), k_{4}=h f\left(x_{i+1}, y_{i}+k_{3}\right)
\end{aligned}
$$

## Model answer

1-a) Rarrange: $7 \mathrm{x}_{1}-2 \mathrm{x}_{2}+\mathrm{x}_{3}+2 \mathrm{x}_{4}=3,2 \mathrm{x}_{1}+8 \mathrm{x}_{2}+3 \mathrm{x}_{3}+\mathrm{x}_{4}=-2,-\mathrm{x}_{1}+5 \mathrm{x}_{3}+2 \mathrm{x}_{4}=5$,
$2 \mathrm{x}_{2}-\mathrm{x}_{3}+4 \mathrm{x}_{4}=4$.
$\mathrm{x}_{1}{ }^{(\mathrm{k}+1)}=\left[3+2 \mathrm{x}_{2}{ }^{(\mathrm{k})}-\mathrm{X}_{3}{ }^{(\mathrm{k})}-2 \mathrm{x}_{4}{ }^{(\mathrm{k})}\right] / 7, \mathrm{x}_{2}{ }^{(\mathrm{k}+1)}=\left[-2-2 \mathrm{x}_{1}{ }^{(\mathrm{k}+1)}-3 \mathrm{x}_{3}{ }^{(\mathrm{k})}-\mathrm{X}_{4}{ }^{(\mathrm{k})}\right] / 8$,
$\mathrm{X}_{3}{ }^{(\mathrm{k}+1)}=\left[5+\mathrm{x}_{1}{ }^{(\mathrm{k}+1)}-2 \mathrm{x}_{4}{ }^{(\mathrm{k})}\right] / 5, \mathrm{X}_{4}{ }^{(\mathrm{k}+1)}=\left[4-2 \mathrm{x}_{2}{ }^{(\mathrm{k}+1)}+\mathrm{X}_{3}{ }^{(\mathrm{k}+1)}\right] / 4$
Since $\left[x_{1}, x_{2}, x_{3}, x_{4}\right]=[0,-1,1,1]$, therefore the $1^{\text {st }}$ iteration will be:
$\mathrm{x}_{1}{ }^{(1)}=\left[3+2 \mathrm{x}_{2}{ }^{(0)}-\mathrm{x}_{3}{ }^{(0)}-2 \mathrm{x}_{4}{ }^{(0)}\right] / 7=-0.2857, \mathrm{x}_{2}{ }^{(1)}=\left[-2-2 \mathrm{x}_{1}{ }^{(1)}-3 \mathrm{x}_{3}{ }^{(0)}-\mathrm{x}_{4}{ }^{(0)}\right] / 8=-0.6786$,
$\mathrm{x}_{3}{ }^{(1)}=\left[5+\mathrm{x}_{1}{ }^{(1)}-2 \mathrm{x}_{4}{ }^{(0)}\right] / 5=0.5429, \mathrm{x}_{4}{ }^{(1)}=\left[4-2 \mathrm{x}_{2}{ }^{(1)}+\mathrm{x}_{3}{ }^{(1)}\right] / 4=0.3393$
and the $2^{\text {nd }}$ iteration will be $\mathrm{x}_{1}{ }^{(2)}=\left[3+2 \mathrm{x}_{2}{ }^{(1)}-\mathrm{x}_{3}{ }^{(1)}-2 \mathrm{x}_{4}{ }^{(1)}\right] / 7=0.0602, \mathrm{x}_{2}{ }^{(2)}=\left[-2-2 \mathrm{x}_{1}{ }^{(2)}-\right.$
$\left.3 \mathrm{x}_{3}{ }^{(1)}-\mathrm{x}_{4}{ }^{(1)}\right] / 8=-0.5111, \mathrm{x}_{3}{ }^{(2)}=\left[5+\mathrm{x}_{1}{ }^{(2)}-2 \mathrm{x}_{4}{ }^{(1)}\right] / 5=0.8763, \mathrm{x}_{4}{ }^{(2)}=\left[4-2 \mathrm{x}_{2}{ }^{(2)}+\mathrm{x}_{3}{ }^{(2)}\right] / 4=$
0.91625

1-b) Main( )
$\left\{\right.$ count<<" $2 X_{1}+8 X_{2}+3 X_{3}+X_{4}=-2 " ;$
Count<<" $7 \mathrm{X}_{1}-2 \mathrm{X}_{2}+\mathrm{X}_{3}+2 \mathrm{X}_{4}=3$ " $\ll \mathrm{endl}$;
Count<<" $2 X_{2}-X_{3}+4 X_{4}=4 " ;$
Count<<"- $\mathrm{X}_{1}+5 \mathrm{X}_{3}+2 \mathrm{X}_{4}=5$ ";
\}
2-a) Using LU decomposition:

| $\left(\begin{array}{cccc}2 & 8 & 3 & 1 \\ 7 & -2 & 1 & 2 \\ 0 & 2 & -1 & 4 \\ -1 & 0 & 5 & 2\end{array}\right)=\left(\begin{array}{cccc}1 & 0 & 0 & 0 \\ 3.5 & 1 & 0 & 0 \\ 0 & -0.0667 & 1 & 0 \\ -0.5 & -0.1333 & -3.2041 & 1\end{array}\right)\left(\begin{array}{cccc}2 & 8 & 3 & 1 \\ 0 & -30 & -9.5 & -1.5 \\ 0 & 0 & -1.6333 & 3.9 \\ 0 & 0 & 0 & 14.7959\end{array}\right)$ |
| :---: |
| $\left(\begin{array}{cccc}1 & 0 & 0 & 0 \\ 3.5 & 1 & 0 & 0 \\ 0 & -0.0667 & 1 & 0 \\ -0.5 & -0.1333 & -3.2041 & 1\end{array}\right)\left(\begin{array}{l}y_{1} \\ y_{2} \\ y_{3} \\ y_{4}\end{array}\right)=\left(\begin{array}{c}-2 \\ 3 \\ 4 \\ 5\end{array}\right)$, therefore $\left(\begin{array}{l}y_{1} \\ y_{2} \\ y_{3} \\ y_{4}\end{array}\right)=\left(\begin{array}{c}-2 \\ 10 \\ 4.6667 \\ 20.2857\end{array}\right)$ |
| $\left(\begin{array}{cccc}2 & 8 & 3 & 1 \\ 0 & -30 & -9.5 & -1.5 \\ 0 & 0 & -1.6333 & 3.9 \\ 0 & 0 & 0 & 14.7959\end{array}\right)\left(\begin{array}{l}x_{1} \\ x_{2} \\ x_{3} \\ x_{4}\end{array}\right)=\left(\begin{array}{c}-2 \\ 10 \\ 4.6667 \\ 20.2857\end{array}\right)$, therefore $\left(\begin{array}{l}x_{1} \\ x_{2} \\ x_{3} \\ x_{4}\end{array}\right)=\left(\begin{array}{c}-0.1751 \\ -0.5338 \\ 0.4165 \\ 1.371\end{array}\right)$ |

2b-i) Put $\mathrm{y}^{`}=\mathrm{z}$, thus $\mathrm{z}^{`}=2 \mathrm{y}-\mathrm{tz}, \mathrm{y}_{0}=\mathrm{z}_{0}=2, \mathrm{t}_{0}=1$, therefore $\mathrm{y}_{0}^{(1)}=\mathrm{z}_{0}=2$ and $\mathrm{z}_{0}^{(1)}=2$, also $y^{\prime \prime}=z^{\prime}$, then $y_{0}^{(2)}=2$ and $z_{0}^{(2)}=0=y_{0}^{(3)}$, hence

$$
\mathrm{y}(\mathrm{x})=\mathrm{y}_{0}+\frac{\mathrm{t}-\mathrm{t}_{0}}{1!} \mathrm{y}_{0}^{(1)}+\frac{\left(\mathrm{t}-\mathrm{t}_{0}\right)^{2}}{2!} \mathrm{y}_{0}^{(2)}+\frac{\left(\mathrm{t}-\mathrm{t}_{0}\right)^{3}}{3!} \mathrm{y}_{0}^{(3)}+\cdots
$$

2b-ii) $y_{i+1}=y_{i}+(1 / 6)\left[k_{1}+2 \mathrm{k}_{2}+2 \mathrm{k}_{3}+\mathrm{k}_{4}\right], \mathrm{y}_{0}=\mathrm{t}_{0}=0, \mathrm{f}(\mathrm{t}, \mathrm{y})=-0.5 \mathrm{e}^{\mathrm{t} / 2} \sin (5 \mathrm{t})+5 \mathrm{e}^{\mathrm{t} / 2}$ $\cos (5 t)+y$
$\mathrm{k}_{1}=\operatorname{hf}\left(\mathrm{t}_{\mathrm{i}}, \mathrm{y}_{\mathrm{i}}\right), \mathrm{k}_{2}=\operatorname{hf}\left(\mathrm{t}_{\mathrm{i}}+\mathrm{h} / 2, \mathrm{y}_{\mathrm{i}}+\mathrm{k}_{1} / 2\right), \mathrm{k}_{3}=\mathrm{hf}\left(\mathrm{t}_{\mathrm{i}}+\mathrm{h} / 2, \mathrm{y}_{\mathrm{i}}+\mathrm{k}_{2} / 2\right), \mathrm{k}_{4}=\mathrm{hf}\left(\mathrm{t}_{\mathrm{i}+1}, \mathrm{y}_{\mathrm{i}}+\mathrm{k}_{3}\right)$,
Therefore $\mathrm{k}_{1}{ }^{(0)}=0.5, \mathrm{k}_{2}{ }^{(0)}=0.509, \mathrm{k}_{3}{ }^{(0)}=0.5096, \mathrm{k}_{4}{ }^{(0)}=0.487$, thus $\mathrm{y}_{1}=\mathrm{y}_{0}+\left[\mathrm{k}_{1}{ }^{(0)}+2 \mathrm{k}_{2}{ }^{(0)}+2 \mathrm{k}_{3}{ }^{(0)}+\mathrm{k}_{4}{ }^{(0)}\right]=\mathrm{y}(0.1)=0.504$

3-a) $u_{i, j+1}=\frac{k}{h^{2}}\left[u_{i+1, j}+u_{i-1, j}\right]+\left[1-\frac{2 k}{h^{2}}\right] u_{i, j}=5\left[u_{i+1, j}+u_{i-1, j}\right]-9 u_{i, j}$

$\mathrm{u}_{0}=\mathrm{u}_{5}=\mathrm{u}_{6}=\mathrm{u}_{11}=\mathrm{u}_{12}=\mathrm{u}_{17}=0, \mathrm{u}_{1}=0.4, \mathrm{u}_{2}=0.8, \mathrm{u}_{3}=0.8, \mathrm{u}_{4}=0.4$
Therefore $u_{i, j+1}=5\left[u_{i+1, j}+u_{i-1, j}\right]-9 u_{i, j}$, thus $u_{7}=5\left[u_{5}+u_{3}\right]-9 u_{4}=0.4$,
$\mathrm{u}_{8}=5\left[\mathrm{u}_{4}+\mathrm{u}_{2}\right]-9 \mathrm{u}_{3}=-1.2, \mathrm{u}_{9}=5\left[\mathrm{u}_{3}+\mathrm{u}_{1}\right]-9 \mathrm{u}_{2}=-1.2, \mathrm{u}_{10}=5\left[\mathrm{u}_{2}+\mathrm{u}_{0}\right]-9 \mathrm{u}_{1}=0.4$
$u_{13}=5\left[u_{9}+u_{11}\right]-9 u_{10}=-9.6, u_{14}=5\left[u_{8}+u_{10}\right]-9 u_{9}=6.8, u_{15}=5\left[u_{7}+u_{9}\right]-9 u_{8}=6.8$
$u_{16}=5\left[u_{6}+u_{8}\right]-9 u_{7}=-9.6$.
3-b)
$\mathrm{U}(0, \mathrm{t})=0$

$\begin{array}{lllll}-1 & -2 & -3 & -4 & -5\end{array}$

At $t=0, \frac{\partial \mathrm{u}}{\partial \mathrm{t}}(\mathrm{x}, 0)=\frac{\mathrm{u}_{\mathrm{i}, \mathrm{j}}-\mathrm{u}_{\mathrm{i}, \mathrm{j}-1}}{\mathrm{k}}=0$, therefore $\mathrm{u}_{\mathrm{i}, \mathrm{j}}=\mathrm{u}_{\mathrm{i}, \mathrm{j}-1}$
Since $u_{1}=0, u_{2}=\sin (0.2 \pi)=\sin (36), u_{3}=\sin (0.4 \pi)=\sin (72), \quad u_{4}=\sin (0.6 \pi)=\sin (108)$,
$u_{5}=\sin (0.8 \pi)=\sin (144), u_{6}=\sin (\pi)=0, u_{12}=u_{13}=u_{7}=u_{18}=0$ and $\frac{p^{2} k^{2}}{h^{2}}=\frac{2^{2}(0.0005)^{2}}{(0.2)^{2}}=$
0.000025 . Therefore by referring to (3), we get

At Point 11:
$\mathrm{u}_{11}=0.000025\left[\mathrm{u}_{3}+\mathrm{u}_{1}\right]+1.99995 \mathrm{u}_{2}-\mathrm{u}_{-2}$
At Point 10:
$\mathrm{U}_{10}=0.000025\left[\mathrm{u}_{4}+\mathrm{u}_{2}\right]+1.99995 \mathrm{u}_{3}-\mathrm{u}_{-3}$
At Point 9:
$\mathrm{U}_{9}=0.000025\left[\mathrm{u}_{5}+\mathrm{u}_{3}\right]+1.99995 \mathrm{u}_{4}-\mathrm{u}_{-4}$
At Point 8:
$\mathrm{U}_{8}=0.000025\left[\mathrm{u}_{6}+\mathrm{u}_{4}\right]+1.99995 \mathrm{u}_{5}-\mathrm{u}_{-5}$

