



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

1- Solve the system  $x + 4y + z = 2$ ,  $4x + y + z = 5$ ,  $x + y + 4z = 3$  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:

$$x' = x^2 - 2tx + y - 2t, \quad y' = y - x^2 - 2tx + 2t + 3, \quad x(1) = 2, \quad y(1) = 3, \quad h = 0.1$$

- ii)  $x' = -10(x-y)$ ,  $y' = -xz + 28x - y$ ,  $z' = xy - 8z/3$ ,  $x(0) = 2$ ,  $y(0) = -1$ ,  $z(0) = 3$ ,  $h = 0.05$

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 0.5m by 0.5m. Two adjacent boundaries are held at  $0^\circ\text{C}$  and the heat of the other boundaries increases linearly from  $0^\circ\text{C}$  at one corner to  $100^\circ\text{C}$  where the sides meet. The problem is expressed as  $u_{xx} + u_{yy} = 10x$ . 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.

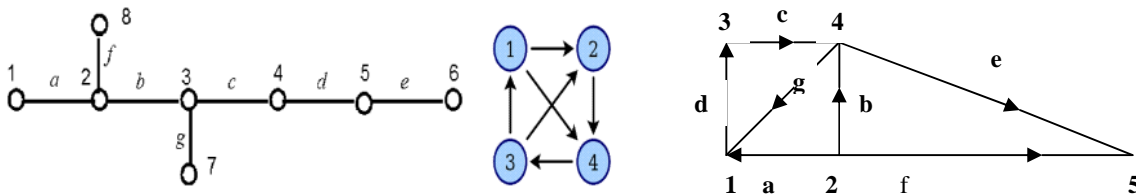
- ii) Find the constants of the curve  $y = a\cos x + b \ln x + c e^{x/10}$  that fit  $(1,3)$ ,  $(5,14)$ ,  $(19,101)$

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 Graphs- Eulerian circuit – Eulerian path - Hamiltonian path -**

ii) Find incidence and adjacency matrices for the following graphs



20 Marks

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Modified Euler states:  $y_{i+1} = y_i + (h/2)[f(x_i, y_i) + f(x_{i+1}, y_i + hf(x_i, y_i))]$

## Model answer

1-i) Using Gauss–Seidel:

Rarrange:  $4x + y + z = 5$ ,  $x + 4y + z = 2$ ,  $x + y + 4z = 3$

$$x^{(k+1)} = [5 - y^{(k)} - z^{(k)}]/4, \quad y^{(k+1)} = [2 - x^{(k+1)} - z^{(k)}]/4, \quad z^{(k+1)} = [3 - x^{(k+1)} - y^{(k+1)}]/4$$

Let  $(x,y,z)^{(0)} = (0,0,0)$ , therefore the 1<sup>st</sup> iteration will be:  $x^{(1)} = [5 - y^{(0)} - z^{(0)}]/4 = 1.25$ ,

$y^{(1)} = [2 - x^{(1)} - z^{(0)}]/4 = 0.1875$ ,  $z^{(1)} = [3 - x^{(1)} - y^{(1)}]/4 = 0.3906$  and the 2<sup>nd</sup> iteration will be

$$x^{(2)} = [5 - y^{(1)} - z^{(1)}]/4 = 1.1055, \quad y^{(2)} = [2 - x^{(2)} - z^{(1)}]/4 = 0.126, \quad z^{(2)} = [3 - x^{(2)} - y^{(2)}]/4 = 0.4421$$

1-ii) Using Cholesky method

$$\begin{pmatrix} 2 & 0 & 0 \\ 0.5 & 1.9365 & 0 \\ 0.5 & 0.3873 & 1.8974 \end{pmatrix} \begin{pmatrix} 2 & 0.5 & 0.5 \\ 0 & 1.9365 & 0.3873 \\ 0 & 0 & 1.8974 \end{pmatrix} = \begin{pmatrix} 4 & 1 & 1 \\ 1 & 4 & 1 \\ 1 & 1 & 4 \end{pmatrix}$$

$$\begin{pmatrix} 2 & 0 & 0 \\ 0.5 & 1.9365 & 0 \\ 0.5 & 0.3873 & 1.8974 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 5 \\ 2 \\ 3 \end{pmatrix}, \text{ therefore } \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 2.5 \\ 0.3873 \\ 0.8433 \end{pmatrix}$$

$$\text{Also } \begin{pmatrix} 2 & 0.5 & 0.5 \\ 0 & 1.9365 & 0.3873 \\ 0 & 0 & 1.8974 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 2.5 \\ 0.3873 \\ 0.8433 \end{pmatrix}, \text{ therefore } \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 1.1111 \\ 0.1111 \\ 0.4445 \end{pmatrix}$$

1-iii) Using Gauss Jordan method:

$$\begin{pmatrix} 4 & 1 & 1 & \vdots & 5 \\ 1 & 4 & 1 & \vdots & 2 \\ 1 & 1 & 4 & \vdots & 3 \end{pmatrix} \approx \begin{pmatrix} 4 & 1 & 1 & \vdots & 5 \\ 0 & -15 & -3 & \vdots & -3 \\ 0 & -3 & -15 & \vdots & -7 \end{pmatrix} \approx \begin{pmatrix} 60 & 0 & 12 & \vdots & 72 \\ 0 & -15 & -3 & \vdots & -3 \\ 0 & 0 & 72 & \vdots & 32 \end{pmatrix} \approx \begin{pmatrix} 360 & 0 & 0 & \vdots & 400 \\ 0 & -360 & 0 & \vdots & -40 \\ 0 & 0 & 72 & \vdots & 32 \end{pmatrix}$$

$$\text{Therefore } \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 10/9 \\ 1/9 \\ 4/9 \end{pmatrix}$$

2-i)  $\mathbf{x}' = \mathbf{x}^2 - 2\mathbf{t}\mathbf{x} + \mathbf{y} - 2\mathbf{t} = \mathbf{f}(\mathbf{x},\mathbf{y},\mathbf{t})$ ,  $\mathbf{y}' = \mathbf{y} - \mathbf{x}^2 - 2\mathbf{t}\mathbf{x} + 2\mathbf{t} + 3 = \varphi(\mathbf{x},\mathbf{y},\mathbf{t})$ ,  $x_0 = 2$ ,  $y_0 = 3$ ,  $t_0 = 1$

$$y_{i+1} = y_i + (h/2)[\varphi(t_i, x_i, y_i) + \varphi(t_{i+1}, x_i + hf(t_i, x_i, y_i), y_i + h\varphi(t_i, x_i, y_i))] ]$$

Put  $i = 0$ , therefore

$$y_1 = y_0 + (h/2)[\varphi(t_0, x_0, y_0) + \varphi(t_1, x_0 + hf(t_0, x_0, y_0), y_0 + h\varphi(t_0, x_0, y_0))] = 2.9585$$

$$2\text{-ii) } y_{n+1} = y_0 + \int_{t_0}^t (x_n z_n + 28x_n - y_n) dt, \quad x_{n+1} = x_0 + \int_{t_0}^t -10(x_n - y_n) dt,$$

$$z_{n+1} = z_0 + \int_{t_0}^t (x_n y_n - 8z_n/3) dt, \quad y_0 = -1, \quad x_0 = 2, \quad t_0 = 0, \quad z_0 = 3, \text{ thus } x_1 = x_0 + \int_{t_0}^t -10(x_0 - y_0) dt,$$

$$y_1 = y_0 + \int_{t_0}^t (x_0 z_0 + 28x_0 - y_0) dt \text{ and } z_1 = z_0 + \int_{t_0}^t (x_0 y_0 - 8z_0/3) dt, \text{ therefore } x_1 = 2-30t,$$

$$y_1 = -1 + 51t, z_1 = 3 - 10t. \text{ Similarly, } x_2 = x_0 + \int_{t_0}^t -10(x_1 - y_1) dt, \quad y_2 = y_0 + \int_{t_0}^t (x_1 z_1 + 28x_1 - y_1) dt$$

$$\text{and } z_2 = z_0 + \int_{t_0}^t (x_1 y_1 - 8z_1/3) dt, \text{ therefore } x_2 = 2 - 30t + 405t^2, y_2 = -1 + 51t - (781/2)t^2 - 100t^3,$$

$$z_2 = 3 - 10t + (238/3)t^2 - 510t^3.$$

2<sup>nd</sup> : using Euler,  $x_{n+1} = x_n + h [-10(x_n - y_n)]$ ,  $y_{n+1} = y_n + h [-x_n z_n + 28 x_n - y_n]$ ,  
 thus  $x_1 = x_0 + h[-10(x_0 - y_0)] = 0.5 = x(0.05)$ ,  $y_1 = y_0 + h [-x_0 z_0 + 28 x_0 - y_0] = 1.55 = y(0.05)$ ,  
 therefore  $x(0.1) = x_2 = x_1 + h[-10(x_1 - y_1)] = 1.025$

3-i)

$U(x,0.5) = 200x$

|              |    |    |    |    |    |    |                   |
|--------------|----|----|----|----|----|----|-------------------|
|              | 12 | 13 | 14 | 15 | 16 | 17 |                   |
| $U(0,y) = 0$ | 11 | 10 | 9  | 8  | 7  | 6  | $U(0.5,y) = 200y$ |
|              | 0  | 1  | 2  | 3  | 4  | 5  |                   |

$U(x,0) = 0$

$$u_0 = u_1 = u_2 = u_3 = u_4 = u_5 = u_{11} = u_{12} = 0, u_6 = 50, u_{17} = 100, u_{16} = 80, u_{15} = 60, u_{14} = 40, u_{13} = 20$$

The formula of Poisson equation is simplified to:

$$0.0625[ U_{i+1,j} + U_{i-1,j} ] + 0.01[ U_{i,j+1} + U_{i,j-1} ] - 0.00625 x_i = 0.145U_{i,j}$$

From which the following system of equations are constructed:

$$0.0625 U_8 - 0.145 U_7 = -3.9225, 0.0625[ U_7 + U_9 ] - 0.145 U_8 = -0.59813,$$

$$0.0625[ U_8 + U_{10} ] - 0.145 U_9 = -0.39875, 0.0625 U_9 - 0.145 U_{10} = -0.1994,$$

3-ii) To get constants a,b,c, we have to use Least square method Such that

$$\sum_{i=1}^3 y_i \cos(x_i) = a \sum_{i=1}^3 [\cos(x_i)]^2 + b \sum_{i=1}^3 [\cos(x_i)][\ln(x_i)] + c \sum_{i=1}^3 [\cos(x_i)][e^{-x_i/10}]$$

$$\sum_{i=1}^3 y_i [\ln(x_i)] = a \sum_{i=1}^3 [\cos(x_i)][\ln(x_i)] + b \sum_{i=1}^3 [\ln(x_i)]^2 + c \sum_{i=1}^3 [\ln(x_i)][e^{-x_i/10}]$$

$$\sum_{i=1}^3 y_i [e^{-x_i/10}] = a \sum_{i=1}^3 [\cos(x_i)][e^{-x_i/10}] + b \sum_{i=1}^3 [\ln(x_i)][e^{-x_i/10}] + c \sum_{i=1}^3 [e^{-x_i/5}]$$

$$\sum_{i=1}^3 [\cos(x_i)]^2 = 1.3499, \quad \sum_{i=1}^3 [\cos(x_i)][\ln(x_i)] = 3.3677, \quad \sum_{i=1}^3 [\cos(x_i)][e^{-x_i/10}] = 7.6751$$

$$\sum_{i=1}^3 [\ln(x_i)]^2 = 11.2597, \quad \sum_{i=1}^3 [\ln(x_i)][e^{-x_i/10}] = 22.3394 \text{ and } \sum_{i=1}^3 [e^{-x_i/5}] = 48.641, \text{ from which}$$

we can get a, b, 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:**

$$\begin{pmatrix} 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 & 0 & 1 & 0 \\ 0 & 1 & 1 & 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 \end{pmatrix}, \begin{pmatrix} -1 & -1 & 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & -1 & 0 & 1 \\ 0 & 0 & 1 & 0 & -1 & -1 \\ 0 & 1 & -1 & 1 & 0 & 0 \end{pmatrix}, \begin{pmatrix} 1 & 0 & 0 & -1 & 0 & 0 & 1 \\ -1 & -1 & 0 & 0 & 0 & -1 & 0 \\ 0 & 0 & -1 & 1 & 0 & 0 & 0 \\ 0 & 1 & 1 & 0 & -1 & 0 & -1 \\ 0 & 0 & 0 & 0 & 1 & 1 & 0 \end{pmatrix}$$

**Adjacency matrices:**

$$\begin{pmatrix} 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & 0 & 1 & 0 & 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 1 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$