UNIVERSITY OF EMBU

## 2017/2018 ACADEMIC YEAR

## SECOND SEMESTER EXAMINATIONS

## SECOND YEAR EXAMINATION FOR THE DEGREE OF BACHELOR OF ECONOMICS

## SMA 232: INTRODUCTION TO NUMERICAL METHODS.

DATE: APRIL 5, 2018
TIME: 11:00 AM - 1:00 PM

## INSTRUCTIONS:

Answer Question ONE and ANY other two Questions

## QUESTION ONE ( 30 MARKS)

a) Briefly define the following terms.
i) Inherent error.
ii) Round off error.
b) Approximate the relative error in $z=x-y$ when stored in 4-digit mantissa, given that;

$$
x=0.1234 \times 10^{4} \text { and } y=0.1232 \times 10^{4}
$$

c) Use the Newton Raphson formula to obtain an estimate of a root of the function $f(x)=x+2+\ln x$.
d) Use the trapezoidal rule with $n=4$ to estimate $\int_{1}^{2} x^{2} d x$.
e) Use Gaussian elimination to solve the following system of linear equations

$$
\left\{\begin{array}{c}
y+3 z=9 \\
2 x+2 y-z=8 \\
-x+5 z=8
\end{array}\right.
$$

f) Solve $y^{\prime}=y-x^{2}, y(0)=1$ by Picard's method up to the third approximation. Hence, find the value of $y(0.1)$. (4 marks)
g) Use Newton's forward interpolation formula to find a cubic polynomial in $x$ which takes values $-3,3,11,27,57$ and 107 when $x=0,1,2,3,4$ and 5 respectively. ( 4 marks)
h) Use backward differences formula to find $f^{\prime}(2.2)$ from the following tabular data. (4 marks)

| x | 1.4 | 1.6 | 1.8 | 2.0 | 2.2 |
| :--- | :--- | :--- | :--- | :--- | :--- |
| y | 4.0552 | 4.9530 | 6.0496 | 7.3981 | 9.0250 |

## QUESTION TWO (20 MARKS)

a) Solve the following system of linear equations by LU decomposition $\left\{\begin{array}{l}2 x+3 y+z=9 \\ x+2 y+3 z=6 \\ 3 x+y+3 z=8\end{array}\right.$
b) Use Gauss' forward difference formula to find the value of $e^{1.17}$ from the following tabular data.

| x | 1.00 | 1.05 | 1.10 | 1.15 | 1.20 | 1.25 | 1.30 |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| y | 2.7183 | 2.8577 | 3.0042 | 3.1582 | 3.3201 | 3.4903 | 3.6693 |

c) Use Euler method to solve the equation $y^{\prime}=2 x y+1$ with $y(0)=0, h=0.02$ for $x=0.1$
(5 marks)

## QUESTION THREE (20 MARKS)

a) Evaluate $\int_{0}^{6} \frac{1}{3+x^{2}} d x$ using Simpson's three eight rule.
b) Find a real root of the equation $x=e^{-x}$ using the Newton - Raphson method.
(5 marks)
c) Using modified Euler's method, determine the value of $y$ when $x=0.1$ given that

$$
\begin{equation*}
y^{\prime}=x^{2}+y ; y(0)=1 .(\text { Take } h=0.05) \tag{8marks}
\end{equation*}
$$

## QUESTION FOUR (20 MARKS)

a) Show that any value of a function $f$ can be expressed in terms of $f_{n}$ and its backward differences.
b) Find a real root of the equation $x-e^{-x}=0$ using secant method.
c) Use second order Runge Kutta method with $h=0.1$ to find $y=(0.2)$ given $\frac{d y}{d x}=x^{2}+y^{2}$ with $y(0)=0$.

## QUESTION FIVE ( 20 MARKS)

a) Use Taylor's series method to find $y(0.1), y(0.2), z(0.1), z(0.2)$, given that $\frac{d y}{d x}=x+z, \frac{d z}{d x}=x-y^{2}, y(0)=2, z(0)=1$ and assuming a height of 0.1 .
b) Use Gauss Siedel iteration to solve the following system of equations in three steps from $1,1,1$.

$$
\left\{\begin{array}{l}
10 x+y+z=6 \\
x+10 y+z=6 \\
x+y+10 z=6
\end{array}\right.
$$

c) From the following table of values $x$ and $y$, obtain $\frac{d y}{d x}$ and $\frac{d^{2} y}{d x^{2}}$ for $x=1.2$ :

| x | 1.0 | 1.2 | 1.4 | 1.6 | 1.8 | 2.0 | 2.2 |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| y | 2.7183 | 3.3201 | 4.0552 | 4.9530 | 6.0496 | 7.3891 | 9.0250 |

(4 marks)
--END--


