

- (b) Define the order of convergence of an iterative method for finding an approximation to the location of a root of $f(x) = 0$. Find the order of convergence of the Newton's method.
- (c) Explain geometrically the secant method to approximate a zero of a function. Construct an algorithm to implement the secant method. (13)

3. (a) Find an LU decomposition of the matrix

$$A = \begin{bmatrix} 2 & 7 & 5 \\ 6 & 20 & 10 \\ 4 & 3 & 0 \end{bmatrix}$$

and use it to solve the system $Ax = [0 \ 4 \ 1]^T$.

- (b) Starting with the initial vector $X^{(0)} = 0$, perform three iterations of Jacobi method to solve the following system of equations :

$$4x_1 + x_2 + 2x_3 = 4$$

$$3x_1 + 5x_2 + x_3 = 7$$

$$x_1 + x_2 + 3x_3 = 3$$

- (c) Starting with the initial vector $X^{(0)} = 0$, perform three iterations of Gauss-Seidel method to solve the following system of equations :

$$4x + 2y - z = 1$$

$$2x + 4y + z = -1$$

$$-x + y + 4z = 1 \quad (13)$$

4. (a) Use the Lagrange interpolation to estimate $\sin(\pi/3)$ from the following data set :

x	0	$\pi/4$	$\pi/2$
$f(x) = \sin x$	$\sin 0$	$\sin \pi/4$	$\sin \pi/2$

and establish the theoretical error bound.

- (b) Find the unique interpolating polynomial of degree 2 or less for the function $f(x)$ such that $f(0) = 2$, $f(1) = -1$, $f(2) = 4$, using Newton's divided difference interpolation. Hence, estimate the value of $f(1.5)$.
- (c) Find the maximum value of the step size h that can be used in the tabulation of $f(x) = e^x$ on the interval $[0, 1]$, so that the error in the linear interpolation of $f(x)$ is less than 5×10^{-4} . (12)
5. (a) Define the forward difference operator Δ , the backward difference operator ∇ , the central difference operator δ and the averaging operator μ . Prove that :

$$(i) \sqrt{1 + \delta^2 \mu^2} = 1 + \frac{\delta^2}{2}$$

$$(ii) \Delta = \frac{1}{2}\delta^2 + \delta\sqrt{1 + \frac{1}{4}\delta^2}$$

- (b) Derive the following backward difference approximation formula for the first derivative :

$$f'(x_0) \approx \frac{3f(x_0) - 4f(x_0 - h) + f(x_0 - 2h)}{2h}$$

where h is the spacing between the points.

- (c) Verify that the second-order central difference approximation formula for the second derivative given by

$$f''(x_0) \approx \frac{f(x_0 - h) - 2f(x_0) + f(x_0 + h)}{h^2}$$

provides the exact value of the second derivative, regardless of the value of h , for the functions $f(x) = x$, $f(x) = x^2$ and $f(x) = x^3$, but not for the function $f(x) = x^4$. (12)

6. (a) Find an approximate value of the integral $\int_0^1 \frac{1}{1+x^2} dx$ using the trapezoidal rule and obtain the theoretical error bound.

(b) Find an approximate value of the integral $\int_0^1 e^{-x} dx$ using the Simpson's rule.

Write the degree of precision.

(c) Apply the Euler's method to approximate the solution of the initial value problem :

$$x'(t) = tx^3 - x, \quad 0 \leq t \leq 1,$$

$$x(0) = 1,$$

over the interval $[0, 1]$ using four steps.

(13)