

Solution of Model Question paper-I

Subject code: 21MA21.

Date: 25.08.2022

1 a) Evaluate: $I = \int_{-1}^1 \int_0^2 \int_{x-2}^{x+2} (x+y+z) dy dx dz$.

Solⁿ: $I = \int_{-1}^1 \int_0^2 \int_{x-2}^{x+2} (x+y+z) dy dx dz$

$I = \int_{-1}^1 \int_0^2 \left[xy + \frac{y^2}{2} + zy \right]_{x-2}^{x+2} dx dz$

$= \int_{-1}^1 \int_0^2 \left[x \{ (x+2) - (x-2) \} + \frac{1}{2} \{ (x+2)^2 - (x-2)^2 \} + z \{ (x+2) - (x-2) \} \right] dx dz$

$= \int_{-1}^1 \int_0^2 (2xz + 2xz + 2z^2) dx dz$

$I = \int_{-1}^1 \left[2z \frac{x^2}{2} + 2z \frac{x^2}{2} + 2z^2 x \right]_0^2 dz$

$= \int_{-1}^1 (2z \frac{4}{2} + 2z \frac{4}{2} + 2z^2 \cdot 2) dz$

$= \int_{-1}^1 (2z^3 + 2z^3 + 2z^3) dz = \int_{-1}^1 4z^3 dz = 0$

$\int_{-1}^1 4z^3 dz = 0$
 $\therefore 4z^3$ is odd function

(b) Evaluate: $I = \int_0^a \int_0^a \frac{x}{y^2 + y^2} dy dx$ by change of order of intⁿ.

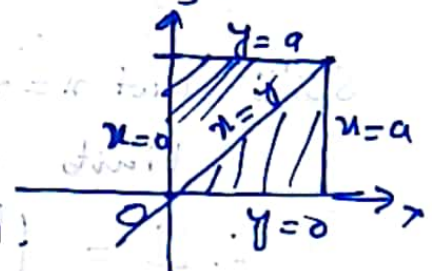
Solⁿ: Given $y=0, y=a$ & $x=y$ to $x=a$

By change of order of intⁿ,

new limits, $x=0, x=a$ & $y=0$ to $y=x$.

$I = \int_{x=0}^a \int_{y=0}^x \frac{x}{y^2 + y^2} dy dx = \int_0^a x \left[\frac{1}{y} + \frac{1}{y} \right]_0^x dx$

$I = \int_0^a x \cdot \frac{2}{y} dy$
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$$= \int_0^a (\tan^{-1} 1 - \tan^{-1} 0) du = \frac{\pi}{4} \int_0^a 1 du = \frac{\pi}{4} a.$$

Q) Derive the relation between Gamma & beta functions.

Solⁿ: We have to p.T $\beta(m, n) = \frac{\Gamma(m) \Gamma(n)}{\Gamma(m+n)}$

U.K.T $\beta(m, n) = 2 \int_0^{\pi/2} \sin^{2n-1} \theta \cos^{2m-1} \theta d\theta \rightarrow \textcircled{1}$

$$\Gamma(n) = 2 \int_0^{\pi/2} e^{-u^2} u^{2n-1} du \rightarrow \textcircled{2}$$

$$\Gamma(m) = 2 \int_0^{\pi/2} e^{-y^2} y^{2m-1} dy \rightarrow \textcircled{3}$$

$$\therefore \Gamma(n) \Gamma(m) = 4 \int_0^{\pi/2} \int_0^{\pi/2} \frac{e^{-(u^2+y^2)} u^{2n-1} y^{2m-1}}{u y} dy du$$

Put $u = r \cos \theta$, $y = r \sin \theta$, limits $0 < r < \infty$, $0 < \theta < \pi/2$

$$\Gamma(n) \Gamma(m) = 2 \int_{r=0}^{\infty} \frac{e^{-r^2} r^{2(m+n)-1}}{r} dr \times 2 \int_0^{\pi/2} \sin^{2n-1} \theta \cos^{2m-1} \theta d\theta$$

$$\Gamma(m) \Gamma(n) = 2 \Gamma(m+n) \cdot \beta(m, n)$$

$$\therefore \beta(m, n) = \frac{\Gamma(m) \Gamma(n)}{\Gamma(m+n)}$$

2(a) Evaluate; $I = \int_0^1 \int_0^{\sqrt{1-y^2}} (u^2 + y^2) du dy$ by changing into Polar coordinates.

Solⁿ: Put $u = r \cos \theta$, $y = r \sin \theta$, $du dy = r dr d\theta$

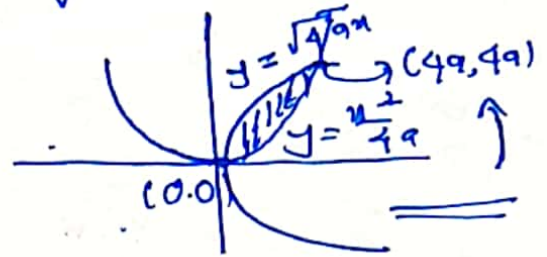
limits $0 < r < 1$ & $0 < \theta < \frac{\pi}{2}$

$$\begin{aligned} \therefore I &= \int_{\theta=0}^{\pi/2} \int_{r=0}^1 r^2 \cdot r dr d\theta = \int_0^{\pi/2} 1 d\theta \times \int_0^1 r^3 dr \\ &= \frac{\pi}{2} \times \frac{1}{4} = \frac{\pi}{8} \end{aligned}$$

(b) Using double integration, find the area between the parabolas $y^2 = 4ax$ & $x^2 = 4ay$.

Solⁿ: Area = $\int \int_R dx dy$

$$\text{Area} = \int_{x=0}^{4a} \int_{y=\frac{x^2}{4a}}^{\sqrt{4ax}} dy dx.$$



I U r + y

$$= \int_0^{4a} y \Big|_{\frac{x^2}{4a}}^{\sqrt{4ax}} dx = \int_0^{4a} \left[\sqrt{4a} x^{\frac{1}{2}} - \frac{1}{4a} x^2 \right] dx$$

I U r + x

$$\begin{aligned} \text{Area} &= \sqrt{4a} \frac{x^{3/2}}{3/2} - \frac{1}{4a} \frac{x^3}{3} \Big|_0^{4a} = \frac{2}{3} (\sqrt{4a})^{1/2} (4a)^{3/2} - \frac{1}{12a} (4a)^3 \\ &= \frac{2}{3} (4a)^2 - \frac{16a^3}{12a} = \frac{32}{3} a^2 - \frac{16}{3} a^2 = \frac{16}{3} a^2. \end{aligned}$$

② Using beta & gamma functions, evaluate $I = \int_0^{\pi/2} \sqrt{\tan \theta} d\theta$

Solⁿ: Let $I = \int_0^{\pi/2} \sqrt{\tan \theta} d\theta = \int_0^{\pi/2} \sin^{1/2} \theta \times \cos^{-1/2} \theta d\theta \rightarrow ①$

WKT $\int_0^{\pi/2} \sin^p \theta \cos^q \theta d\theta = \frac{\Gamma(\frac{p+1}{2}) \Gamma(\frac{q+1}{2})}{2 \Gamma(\frac{p+q+2}{2})} \rightarrow ②$

∴ $\Gamma(\frac{1}{2}) \Gamma(\frac{3}{2}) = \sqrt{2} \pi$.

put $p = \frac{1}{2}$ & $q = -\frac{1}{2}$

$$\begin{aligned} I &= \int_0^{\pi/2} \sin^{1/2} \theta \times \cos^{-1/2} \theta d\theta = \frac{\Gamma(\frac{1/2+1}{2}) \Gamma(\frac{-1/2+1}{2})}{2 \Gamma(\frac{1/2-1/2+2}{2})} = \frac{\Gamma(3/4) \Gamma(1/4)}{2 \Gamma(1)} \\ &= \frac{\sqrt{2} \pi}{2} = \frac{\pi}{\sqrt{2}}. \end{aligned}$$

11.11
 (d) Using double integration find the area between the parabolas $y = x^2$ and $y = 2x - x^2$.



$$y = x^2 \quad \text{--- parabola}$$

$$y = 2x - x^2 \quad \text{--- parabola}$$

$$x = 0, y = 0 \quad \text{--- origin}$$

$$x = 0 \quad \text{--- y-axis}$$

$$\text{Area} = \int_0^2 (2x - x^2 - x^2) dx = \int_0^2 (2x - 2x^2) dx$$

$$= \left[x^2 - \frac{2}{3}x^3 \right]_0^2$$

$$= \left(2^2 - \frac{2}{3} \cdot 2^3 \right) - \left(0^2 - \frac{2}{3} \cdot 0^3 \right) = \left(4 - \frac{16}{3} \right) - 0 = \frac{12}{3} - \frac{16}{3} = -\frac{4}{3}$$

3) (iii) Find the area between the curves $y = \tan^{-1} x$ and $y = x$ for $x > 0$.

$$\text{Area} = \int_0^1 (x - \tan^{-1} x) dx$$

$$= \left[\frac{x^2}{2} - \left(x - \frac{1}{2}x^2 \right) \right]_0^1$$

$$= \left(\frac{1}{2} - \left(1 - \frac{1}{2} \right) \right) - 0 = \frac{1}{2} - \frac{1}{2} = 0$$

$$L(x) = (1+x)^{-1/2}$$

∴ For (2) becomes

$$L(x) = \frac{1}{\sqrt{1+x}}$$

3(a) Find a directional derivative of $\phi = x^2yz + 4xz^2$ at $(1, -2, 1)$ in the direction of the vector $2\hat{i} - \hat{j} - 2\hat{k}$

Solⁿ: $\nabla\phi = \hat{i}\frac{\partial\phi}{\partial x} + \hat{j}\frac{\partial\phi}{\partial y} + \hat{k}\frac{\partial\phi}{\partial z}$
 $= (2xyz + 4z^2)\hat{i} + (x^2z + 0)\hat{j} + (x^2y + 8xz)\hat{k}$

Put $(x, y, z) = (1, -2, 1)$

$\nabla\phi = 0\hat{i} - 1\hat{j} - 6\hat{k}$

D.D = $\nabla\phi \cdot \hat{a} = (0\hat{i} - 1\hat{j} - 6\hat{k}) \cdot \frac{(2\hat{i} - \hat{j} - 2\hat{k})}{3}$

$= \frac{0 + 1 + 12}{3} = \frac{13}{3}$

(b) Find $\text{div } \vec{F}$ & $\text{Curl } \vec{F}$, Where $\vec{F} = \text{grad}(x^3 + y^3 + z^3 - 3xyz)$.

Solⁿ: $\vec{F} = \nabla(x^3 + y^3 + z^3 - 3xyz) =$

$\vec{F} = \hat{i}(3x^2 - 3yz) + \hat{j}(3y^2 - 3xz) + \hat{k}(3z^2 - 3xy)$

$\text{div } \vec{F} = \frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z} = 6x + 6y + 6z = 6(x + y + z)$

$\text{Curl } \vec{F} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ 3x^2 - 3yz & 3y^2 - 3xz & 3z^2 - 3xy \end{vmatrix}$

$= \hat{i}(-3x + 3x) - \hat{j}(-3y + 3y) + \hat{k}(-3z + 3z) = \vec{0}$

(c) Define an irrotational vector. Find the constants a, b & c such that $\vec{F} = (axy - z^3)\hat{i} + (bx^2 + z)\hat{j} + (bxz^2 + cy)\hat{k}$ is irrotational.

Solⁿ: Defⁿ: A vector point function \vec{F} is said to be irrotational if $\text{curl } \vec{F} = \vec{0}$.

Let $\text{curl } \vec{F} = \vec{0}$

$$\begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ axy - z^3 & bx^2 + z & bxz^2 + cy \end{vmatrix} = \vec{0}$$

$$\hat{i}(c-1) + \hat{j}(-3z^2 - bz^2) + \hat{k}(2xb - ax) = 0\hat{i} + 0\hat{j} + 0\hat{k}$$

$$c-1=0 \quad -3z^2 - bz^2=0 \quad 2xb - ax=0$$

$$c=1 \quad \Rightarrow -3-b=0 \quad 2b-a=0$$

$$b=-3 \quad a=2b=-6$$

$$\therefore \boxed{a=-6, b=-3, c=1}$$

4@ Find the work done in moving a particle in the force field $\vec{F} = 3x^2\hat{i} + (2xz-y)\hat{j} + z\hat{k}$ along the straight line from $(0, 0, 0)$ to $(2, 1, 3)$.

Solⁿ: Let Work done = $\int_C \vec{F} \cdot d\vec{r} = \int_C 3x^2 dx + (2xz-y)dy + z dz$

Equation of the st line joining the points $(0, 0, 0)$ to $(2, 1, 3)$ is

$$\frac{x}{2} = \frac{y}{1} = \frac{z}{3} = t$$

$$\Rightarrow x=2t, y=t, z=3t$$

limits $(x, y, z) = (0, 0, 0) \Rightarrow t=0$ & $(x, y, z) = (2, 1, 3) \Rightarrow t=1$

$$\therefore \int_C \vec{F} \cdot d\vec{r} = \int_{t=0}^1 3 \cdot 4t^2 \cdot 2dt + (2 \cdot 2t \cdot 3t - t)dt + 3t \cdot 3dt$$

$$= \int_0^1 (24t^2 + 12t^2 + 8t) dt$$

$$= \frac{24}{3} + \frac{12}{3} + \frac{8}{2}$$

$$= 8 + 4 + 4 = 16$$

Q.1.6
 (b) Apply Green's theorem to evaluate $\int_C (3x - 8y^2) dx + (4y - 6xy) dy$, where C is the boundary of the region bounded by $x=0$, $y=0$, $x+y=1$.

Soln: Given $I = \int (3x - 8y^2) dx + (4y - 6xy) dy$

$$\oint_C M dx + N dy = \iint_R \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) dx dy$$

$$M = 3x - 8y^2, N = 4y - 6xy$$

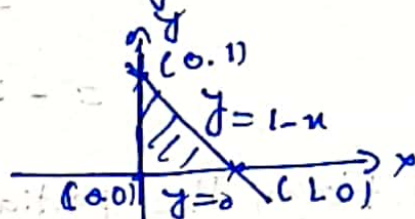
$$M_y = -16y$$

$$N_x = -6y$$

$$I = \int_0^1 \int_0^{1-x} (-6y + 16y) dy dx$$

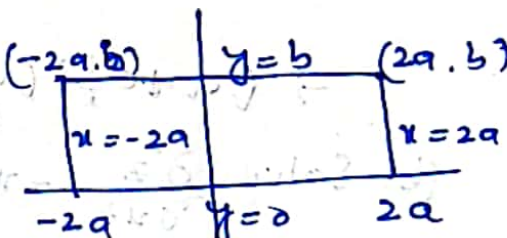
$$= \int_0^1 \int_0^{1-x} 10y dy dx = \int_0^1 10 \left[\frac{y^2}{2} \right]_0^{1-x} dx = \int_0^1 \frac{10}{2} (1-x)^2 dx$$

$$= 5 \int_0^1 (1 + x^2 - 2x) dx = 5 \left[x + \frac{x^3}{3} - x^2 \right]_0^1 = \frac{5}{3}$$



(c) Apply Stokes's theorem to evaluate $\iint_S \text{curl } \vec{F} \cdot \hat{n} ds$, where $\vec{F} = (x^2 + y^2)\hat{i} - 2xy\hat{j}$, taken around the rectangle bounded by the lines $x = \pm 2a$, $y=0$, $y=b$

Soln Formula: $\oint_C \vec{F} \cdot d\vec{r} = \iint_S \text{curl } \vec{F} \cdot \hat{n} ds$



$$\text{curl } \vec{F} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ x^2 + y^2 & -2xy & 0 \end{vmatrix}$$

$$= \hat{i}(0-0) + \hat{j}(0-0) + \hat{k}(-2y-2y) = -4y\hat{k}$$

$$\text{curl } \vec{F} \cdot d\vec{s} = (0\hat{i} + 0\hat{j} - 4y\hat{k}) \cdot (dydz\hat{i} + dzdx\hat{j} + dxdy\hat{k})$$

$$= -4y dxdy$$

limits $x = -2a$ to $2a$ & $y = 0$ to b

$$\therefore \int \vec{F} \cdot d\vec{r} = \int_{-2a}^{2a} \int_0^b -4y dy dx$$

$$= \int_{-2a}^{2a} \left[-4 \cdot \frac{y^2}{2} \right]_0^b dx = -2b^2 \int_{-2a}^{2a} dx$$

$$= -2b^2(2a + 2a) = -2b^2(4a) = -8ab^2$$

5④ Form the partial differential equation by eliminating the arbitrary function from the relation
 $ax + by + cz = f(x^2 + y^2 + z^2).$

Soln Given $ax + by + cz = f(x^2 + y^2 + z^2) \rightarrow ①$

Differentiating w.r.t x & y of ①

$$a + 0 + cz = f'(x^2 + y^2 + z^2)(2x + 2z\frac{\partial z}{\partial x}) \rightarrow ②$$

$$0 + b + c\frac{\partial z}{\partial y} = f'(x^2 + y^2 + z^2)(2y + 2z\frac{\partial z}{\partial y}) \rightarrow ③$$

② ÷ ③ gives

$$\frac{a + cz}{b + c\frac{\partial z}{\partial y}} = \frac{x(x + z\frac{\partial z}{\partial x})}{y(y + z\frac{\partial z}{\partial y})}$$

$$\Rightarrow (a + cz)(y + z\frac{\partial z}{\partial y}) = (b + c\frac{\partial z}{\partial y})(x + z\frac{\partial z}{\partial x})$$

(b) Solve $\frac{\partial^2 z}{\partial x^2} = xy$ subject to the conditions $z_x = \log(1+y)$

When $x=1$ & $z=0$ when $x=0$.

Soln: Given $\frac{\partial^2 z}{\partial x^2} = xy$ I. v. $x + x$

$$\frac{\partial z}{\partial x} = y \frac{x^2}{2} + f(y) \rightarrow ①$$

Put $z_x = \log(1+y)$ & $x=1$ in ①

M.H.G
 $\log(1+y) = \frac{1}{2}y + f(y) \Rightarrow f(y) = \log(1+y) - \frac{1}{2}y$

At $y=0$ (1) becomes

$$\frac{\partial z}{\partial u} = \frac{u^2}{2}y + \log(1+y) - \frac{1}{2}y$$

again I will use $u = x$

$$z = \frac{u^3}{6} \cdot \frac{y^2}{2} + \log(1+y)u - \frac{1}{2}yu + g(y) \rightarrow (2)$$

Put $z=0$ & $u=0$

$$0 = 0 + 0 + 0 + g(y) \Rightarrow g(y) = 0$$

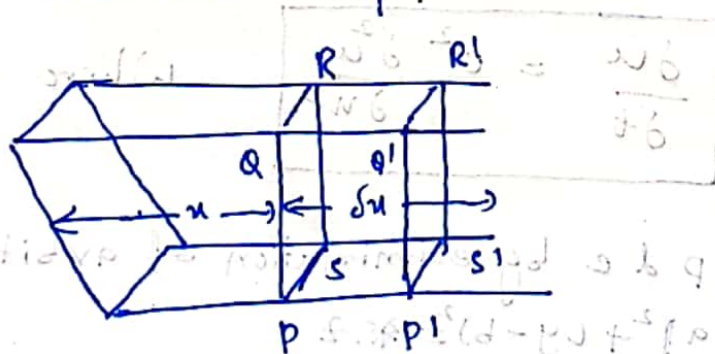
\therefore (2) becomes

$$z = \frac{u^3 y^2}{6} + \log(1+y)u - \frac{1}{2}uy$$

(2) With usual notations derive a one dimensional ~~heat~~ heat equation.

Solⁿ: We shall assume the following:

- ① heat flows from higher temp^r to lower temp^r.
- ② the amount of heat in a body is proportional to its mass and Temp^r.



Consider a homogeneous bar of constant cross sectional area A .

Let ρ = density, S = specific heat, K = thermal conductivity

u = temp^r = $u(x, t)$, δu = change of temp^r.

δx = thickness of the bar

A = cross sectional area.

Let the sides are insulated, so that stream lines of heat flow are parallel and \perp to the area A .

The mass of the element $= A \rho \delta x$

The quantity of heat stored in the slab element $= A \rho s \delta x \delta u$

the rate of increase of heat $= R = A \rho s \delta x \frac{\delta u}{\delta t}$

R_1 = rate of inflow of heat; R_0 = rate of outflow of heat.

$$R_1 = -kA \left(\frac{\delta u}{\delta x} \right)_x$$

$$R_0 = -kA \left(\frac{\delta u}{\delta x} \right)_{x+\delta x}$$

(due to empirical formula, we take - sign)

$$R = R_1 - R_0$$

$$R = kA \left(\frac{\delta u}{\delta x} \right)_{x+\delta x} - kA \left(\frac{\delta u}{\delta x} \right)_x$$

$$A \rho s \delta x \frac{\delta u}{\delta t} = kA \left[\left(\frac{\delta u}{\delta x} \right)_{x+\delta x} - \left(\frac{\delta u}{\delta x} \right)_x \right]$$

$$\frac{\delta u}{\delta t} = \frac{k}{\rho s} \frac{1}{\delta x} \left[\frac{\delta u}{\delta x} \right]_{x+\delta x} - \left[\frac{\delta u}{\delta x} \right]_x$$

$$\boxed{\frac{\delta u}{\delta t} = c^2 \frac{\delta^2 u}{\delta x^2}}$$

$$\text{Where } c^2 = \frac{k}{\rho s}$$

6(a) Form a p.d.e by elimination of arbitrary constants from $(x-a)^2 + (y-b)^2 = z$

$$\text{Soln:} \quad \text{Given } z = (x-a)^2 + (y-b)^2 \rightarrow \textcircled{1}$$

$$\frac{\partial z}{\partial x} = p = 2(x-a) \rightarrow \textcircled{2}$$

$$\frac{\partial z}{\partial y} = q = 2(y-b) \rightarrow \textcircled{3}$$

$$\textcircled{2}^2 + \textcircled{3}^2 \text{ given } p^2 + q^2 = 4[(x-a)^2 + (y-b)^2]$$

$$\therefore p^2 + q^2 = 4z$$

(b) Solve: $x^2(y-z)^{-1} + y^2(z-x)^{-1} = z^2(x-y)^{-1}$

Solⁿ: A.E: $\frac{dx}{x^2(y-z)} = \frac{dy}{y^2(z-x)} = \frac{dz}{z^2(x-y)} \rightarrow (1)$

case (i) chose $(\frac{1}{x}, \frac{1}{y}, \frac{1}{z})$ be the set of Multipliers

\therefore Eqn (1) becomes

$$\frac{\frac{1}{x}dx + \frac{1}{y}dy + \frac{1}{z}dz}{xy - xz + yz - xy + xz - yz} = \frac{\frac{1}{x}dx + \frac{1}{y}dy + \frac{1}{z}dz}{0}$$

$$\Rightarrow \frac{1}{x}dx + \frac{1}{y}dy + \frac{1}{z}dz = 0 \text{ Int}$$

$$\log x + \log y + \log z = \log c_1 \Rightarrow \log(xyz) = \log c_1$$

$$\boxed{xyz = c_1}$$

case (ii) chose $(\frac{1}{x^2}, \frac{1}{y^2}, \frac{1}{z^2})$ be the another set of Multipliers.

\therefore Eqn (1) becomes

$$\frac{\frac{1}{x^2}dx + \frac{1}{y^2}dy + \frac{1}{z^2}dz}{y - z + z - x + x - y} \Rightarrow \frac{1}{x^2}dx + \frac{1}{y^2}dy + \frac{1}{z^2}dz = 0$$

$$\text{Int: } -\frac{1}{x} - \frac{1}{y} - \frac{1}{z} = c_2 \Rightarrow \boxed{\frac{1}{x} + \frac{1}{y} + \frac{1}{z} = c_2}$$

General solⁿ is $\phi(xyz, \frac{1}{x} + \frac{1}{y} + \frac{1}{z}) = 0$

(c) Solve: $z_{yy} = z$, given that $\frac{\partial z}{\partial y} = e^x$ when $y = 0$ and $z = e^x$ when $y = 0$

Solⁿ: The given p.d.e can be written as ODE is

$$(D^2 - 1)z = 0 \Rightarrow \text{A.E: } m^2 - 1 = 0 \Rightarrow m = +1, -1$$

$$\therefore z = f(x)e^y + g(x)e^{-y} \rightarrow (1)$$

$$\frac{\partial z}{\partial y} = f(x)e^y - g(x)e^{-y} \rightarrow (2)$$

Put $z = e^x$ & $y = 0$ in (1), we have $f(x) + g(x) = e^x \rightarrow (3)$

$z_y = e^x$ & $y = 0$ in (2), we have $f(x) - g(x) = e^x \rightarrow (4)$

① + ② gives: $f(x) = \frac{e^x + e^{-x}}{2} = \cosh x$

① - ② gives: $g(x) = \frac{e^x - e^{-x}}{2} = \sinh x$

\therefore Eqn ① becomes

$$2 = \sinh x e^y + \cosh x e^{-y}$$

7. Find the real root of the equation $x e^x = \cos x$ which lies in $(0, 1)$ by Regula-falsi method.

Soln: given $f(x) = x e^x - \cos x$

$a = 0, b = 1, f(a) = -1, f(b) = 2.1780$

$x_1 = \frac{a f(b) - b f(a)}{f(b) - f(a)} = 0.3147, f(x_1) = -0.5198$

$x_2 = \frac{x_1 f(b) - b f(x_1)}{f(b) - f(x_1)} = 0.4467, f(x_2) = -0.2036$

$x_3 = \frac{x_2 f(b) - b f(x_2)}{f(b) - f(x_2)} = 0.4940, f(x_3) = -0.0708$

$x_4 = \frac{x_3 f(b) - b f(x_3)}{f(b) - f(x_3)} = 0.5099 \therefore x \approx 0.5099$

(b) Using N.B.I.F, find the value of y when $x = 6$ from

the given data:

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
1	1	-2	4	-8	16
2	-1	2	-4	8	-16
3	1	-2	4	-8	16
4	-1	2	-4	8	-16
5	1	-2	4	-8	16

Formula; $y_n = y_0 + \frac{h}{1} y_0 + \frac{h^2}{2} y_0'' + \frac{h^3}{6} y_0''' + \dots$

$$x = \frac{x - x_n}{h} = \frac{6-5}{1} = 1$$

$$y(6) = 1 + (1 \times 2) + \frac{1}{2} (1 \times 2 \times 4) + \frac{1}{6} (1 \times 2 \times 3 \times 8) + \frac{1}{24} (1 \times 2 \times 3 \times 4 \times 16)$$

$$= 1 + 2 + 4 + 8 + 16 = 31$$

© Evaluate $I = \int_0^5 \frac{dx}{4x+5}$ by Simpson's $\frac{1}{3}$ rd rule taking $n=10$.

Soln $a=0, b=5, h=\frac{5}{10}=0.5, y=\frac{1}{4x+5}$

x_i	0	0.5	1	1.5	2	2.5	3	3.5	4
y_i	0.2	0.1429	0.1111	0.0909	0.0769	0.0667	0.0588	0.0526	0.0476
	y_0	y_1	y_2	0.0909	y_4	y_5	y_6	0.0526	y_8
	4.5	5		y_3				y_7	
	0.0434	0.04							
	y_9	y_{10}							

Formula; $I = \frac{h}{3} [(y_0 + y_{10}) + 4(y_1 + y_3 + y_5 + y_7 + y_9) + 2(y_2 + y_4 + y_6 + y_8)]$

$$= 0.4024 \times (10 + 2 \times 1 + 4 \times 10) = 4.024$$

8a) By N-R method, find the real root of $x \sin x + \cos x = 0$ which is near to π .

Soln given $f(x) = x \sin x + \cos x, f'(x) = x \cos x + \sin x - \sin x = x \cos x$

$$x_1 = x_0 - \frac{f(x_0)}{f'(x_0)} = \pi - \frac{f(\pi)}{f'(\pi)} = 2.8233$$

$$x_2 = x_1 - \frac{f(x_1)}{f'(x_1)} = 2.8233 - \frac{f(2.8233)}{f'(2.8233)} = 2.7986$$

$$x_3 = x_2 - \frac{f(x_2)}{f'(x_2)} = 2.7986 - \frac{f(2.7986)}{f'(2.7986)} = 2.7986$$

$$\therefore x = 2.7986$$

(b) Using Lagrange's interpolation formula, fit a polynomial which passes through the points $(-1, 0)$, $(1, 2)$, $(2, 9)$ & $(3, 8)$ and hence find y at $x = 2.2$

Soln Let $x_0 = -1, x_1 = 1, x_2 = 2, x_3 = 3$
 $y_0 = 0, y_1 = 2, y_2 = 9, y_3 = 8, x = 2.2$

Formula:
$$f(x) = \frac{(x-x_1)(x-x_2)(x-x_3)}{(x_0-x_1)(x_0-x_2)(x_0-x_3)} y_0 + \frac{(x-x_0)(x-x_2)(x-x_3)}{(x_1-x_0)(x_1-x_2)(x_1-x_3)} y_1$$

$$+ \frac{(x-x_0)(x-x_1)(x-x_3)}{(x_2-x_0)(x_2-x_1)(x_2-x_3)} y_2 + \frac{(x-x_0)(x-x_1)(x-x_2)}{(x_3-x_0)(x_3-x_1)(x_3-x_2)} y_3$$

$$f(x) = \frac{(x-1)(x-2)(x-3)}{(-2)(-3)(-4)} \cdot 0 + \frac{(x+1)(x-2)(x-3)}{(2)(-1)(-2)} \cdot 2$$

$$+ \frac{(x+1)(x-1)(x-3)}{(3)(1)(-1)} \cdot 9 + \frac{(x+1)(x-1)(x-2)}{(4)(2)(1)} \cdot 8$$

$$= 0 + \frac{2}{4}(x+1)(x-2)(x-3) - \frac{9}{3}(x+1)(x-1)(x-3) + \frac{8}{8}(x+1)(x-1)(x-2)$$

$$= \frac{1}{2}(-x^3 - \frac{4}{2}x^2 + x + 6) - 3(x^3 - 3x^2 - x + 3) + 1(x^3 - 2x^2 - x + 2)$$

$$= (\frac{1}{2} - 3 + 1)x^3 + (-\frac{4}{2} + 9 - 2)x^2 + (\frac{1}{2} - 1 + 3)x + (\frac{6}{2} - 9 + 2)$$

$$= -\frac{3}{2}x^3 + 5x^2 + \frac{5}{2}x - 4 = \frac{1}{2}(-3x^3 + 10x^2 + 5x - 8)$$

$$f(2.2) = 9.728$$

⑨ Evaluate $I = \int_4^{5.2} \log x \, dx$ using Simpson's $(\frac{3}{8})^{th}$ rule taking $n=6$

Soln Let $y = \log x$ $a=4, b=5.2, n=6, h=0.2$

$x: 4 \quad 4.2 \quad 4.4 \quad 4.6 \quad 4.8 \quad 5 \quad 5.2$

$y: 1.3863 \quad 1.4351 \quad 1.4816 \quad 1.5261 \quad 1.5686 \quad 1.6094 \quad 1.6470$

$$I = \frac{3h}{8} [(y_0 + y_6) + 3(y_1 + y_2 + y_4 + y_5) + 4y_3] = 1.8279$$

Substitute & simplify

9@ Using Taylor's Series method, find the value of $y(0.1)$ given $y' = 3x + y^2$, with $y(0) = 1$.

Soln: given $y' = 3x + y^2$, $x_0 = 0$, $y_0 = 1$

$$y' = 3x + y^2 \quad \dots \dots \dots y'(0) = 1$$

$$y'' = 3 + 2yy' \quad \dots \dots \dots y''(0) = 5$$

$$y''' = 2yy'' + 2(y')^2 \quad \dots \dots \dots y'''(0) = 12$$

$$y^{(4)} = 2yy''' + 2y''y' + 4y'y'' \\ = 2yy''' + 6y'y'' \quad \dots \dots \dots y^{(4)}(0) = 54$$

$$y(x) = y_0 + \frac{(x-x_0)}{1} y'(0) + \frac{(x-x_0)^2}{2} y''(0) + \dots$$

$$y(x) = 1 + \frac{x}{1}(1) + \frac{x^2}{2}(5) + \frac{x^3}{6}(12) + \frac{x^4}{24}(54) \\ = 1 + x + \frac{5x^2}{2} + 2x^3 + \frac{9}{4}x^4$$

$$y(0.1) = 1.1232 //$$

(b) Apply Runge-Kutta method, find $y(0.1)$, given $y' = \frac{y^2 - x^2}{y^2 + x^2}$, with $y(0) = 1$

Soln: given $f(x, y) = \frac{y^2 - x^2}{y^2 + x^2}$, $x_0 = 0$, $y_0 = 1$, $h = 0.1$

$$K_1 = h f(x_0, y_0) = 0.1 f(0, 1) = 0.1$$

$$K_2 = h f\left(x_0 + \frac{h}{2}, y_0 + \frac{K_1}{2}\right) = 0.1 f(0.05, 1.05) = 0.0995$$

$$K_3 = h f\left(x_0 + \frac{h}{2}, y_0 + \frac{K_2}{2}\right) = 0.1 f(0.05, 1.0498) = 0.0995$$

$$K_4 = h f(x_0 + h, y_0 + K_3) = 0.1 f(0.1, 1.0995) = 0.0984$$

$$K = \frac{1}{6}(K_1 + 2K_2 + 2K_3 + K_4) = 0.0994$$

$$\therefore y_1 = y_0 + K = 1.0994 //$$

⑨ Using Milne's p & c method, find $y(4.5)$
 given $y' = \frac{2-y^2}{5x}$ and

x :	4.1	4.2	4.3	4.4
y :	1.0049	1.0092	1.0143	1.0187

Soln x y $y' = \frac{2-y^2}{5x}$

$$x_0 = 4.1 \quad y_0 = 1.0049 \quad y'_0 = 0.0483$$

$$x_1 = 4.2 \quad y_1 = 1.0092 \quad y'_1 = 0.0466$$

$$x_2 = 4.3 \quad y_2 = 1.0143 \quad y'_2 = 0.0452$$

$$x_3 = 4.4 \quad y_3 = 1.0183 \quad y'_3 = 0.0438$$

$$x_4 = 4.5 \quad y_4 = ?$$

$$y_4^p = y_0 + \frac{4h}{3}(2y'_1 - y'_2 + 2y'_3) = 1.0230$$

$$y_4^1 = f(x_4, y_4^p) = \frac{2 - (y_4^p)^2}{5x_4} = 0.0424$$

$$y_4^c = y_2 + \frac{h}{3}(y'_2 + 4y'_3 + y'_4) = 1.0230$$

$$y_4^1 = f(x_4, y_4^c) = 0.0424$$

$$y_4^c = y_2 + \frac{h}{3}(y'_2 + 4y'_3 + y'_4) = 1.0230 \quad \therefore y_4 = 1.0230$$

10 (a) Using Modified Euler's method, find $y(0.1)$, given
 $y' = x^2 + y$, with $y(0) = 1$, taking $h = 0.05$

Soln Given $f(x, y) = x^2 + y$, $x_0 = 0$, $y_0 = 1$, $h = 0.05$, $x_1 = 0.05$, $x_2 = 0.1$

Step ① $y'_0 = y_0 + h f(x_0, y_0) = 1 + 0.05 f(0, 1) = 1.05$

$$y_1^1 = y_0 + \frac{h}{2}[f(x_0, y_0) + f(x_1, y_0^1)]$$

$$= 1 + 0.025[f(0, 1) + f(0.05, 1.05)] = 1.0513$$

$$y_1^2 = y_0 + \frac{h}{2}[f(x_0, y_0) + f(x_1, y_1^1)]$$

$$= 1 + 0.025[f(0, 1) + f(0.05, 1.0513)] = 1.0513$$

$$\therefore \boxed{y_1 = 1.0513}$$

Step ② $y_2^0 = y_1 + h f(x_1, y_1) = 1.0513 + 0.05 f(0.05, 1.0513) = 1.1040$

$$y_2^1 = y_1 + \frac{h}{2} [f(x_1, y_1) + f(x_2, y_2^0)]$$

$$= 1.0513 + 0.025 [f(0.05, 1.0513) + f(0.1, 1.1040)] = 1.1055$$

$$y_2^2 = y_1 + \frac{h}{2} [f(x_1, y_1) + f(x_2, y_2^1)]$$

$$= 1.0513 + 0.025 [f(0.05, 1.0513) + f(0.1, 1.1055)] = 1.1055$$

$$\therefore \boxed{y_2 = 1.1055}$$

10(4) Using Runge-Kutta method, find $y(0.2)$,

given that $y' = 3x + \frac{y}{2}$, with $y(0) = 1$

Solⁿ: Given $f(x, y) = 3x + \frac{1}{2}y$, $x_0 = 0$, $y_0 = 1$, $h = 0.2$

$$K_1 = h f(x_0, y_0) = 0.2 f(0, 1) = 0.1$$

$$K_2 = h f(x_0 + \frac{h}{2}, y_0 + \frac{K_1}{2}) = 0.2 f(0.1, 1.05) = 0.1650$$

$$K_3 = h f(x_0 + \frac{h}{2}, y_0 + \frac{K_2}{2}) = 0.2 f(0.1, 1.0825) = 0.1683$$

$$K_4 = h f(x_0 + h, y_0 + K_3) = 0.2 f(0.2, 1.1683) = 0.2368$$

$$K = \frac{1}{6} (K_1 + 2K_2 + 2K_3 + K_4) = 0.1672$$

$$\therefore y_1 = y_0 + K = 1.1672 //$$

10c. Given $y' = \frac{(1+x^2)y^2}{2}$, $y(0)=1$, $y(0.1)=1.06$, $y(0.2)=1.12$

and $y(0.3)=1.21$, evaluate $y(0.4)$ by using Milne's method.

Soln: x y $y' = \frac{1}{2}(1+x^2)y^2$

$$x_0 = 0 \quad y_0 = 1 \quad y'_0 = 0.5$$

$$x_1 = 0.1 \quad y_1 = 1.06 \quad y'_1 = 0.5353$$

$$x_2 = 0.2 \quad y_2 = 1.12 \quad y'_2 = 0.5824$$

$$x_3 = 0.3 \quad y_3 = 1.21 \quad y'_3 = 0.6545$$

$$x_4 = 0.4 \quad y_4 = ?$$

$$y_4^b = y_0 + \frac{4h}{3}(2y'_1 + y'_2 + 2y'_3) = 1.2396$$

$$y_4^b = f(x_4, y_4^b) = 0.7189$$

$$y_4^c = y_2 + \frac{h}{3}(y'_2 + 4y'_3 + y'_4) = 1.2506$$

$$y_4^c = f(x_4, y_4^c) = 0.7253$$

$$y_4^c = 1.2508$$

$$\therefore y_4 \approx 1.2508$$

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