

2020.

Q1

(a) .

(b), Taylor's series is given by,

$$f(x) = f(a) + \frac{(x-a)}{1!} f'(a) + \frac{(x-a)^2}{2!} f''(a) + \dots + \frac{(x-a)^n}{n!} f^{(n)}(a),$$

if α is the root of $f(x) = 0$, then expanding $f(x)$ about a point x_0 which is near α ,

$$f(\alpha) = 0$$

$$f(x_0) + \frac{(x-x_0)}{1!} f'(x_0) + \frac{(x-x_0)^2}{2!} f''(x_0) + \dots + \frac{(x-x_0)^n}{n!} f^{(n)}(x_0) = 0.$$

$x - x_0$ is the error of initial stage,

$$\text{Let } E_0 = x - x_0$$

$$\therefore f(x_0) + E_0 f'(x_0) + \frac{E_0^2}{2!} f''(x_0) + \dots + \frac{E_0^n}{n!} f^{(n)}(x_0) = 0$$

since E_0 is small,

we can neglect $E_0^2, E_0^3, \dots, E_0^n$

$$\therefore 0 = f(x_0) + E \cdot f'(x_0)$$

$$-f(x_0) = E \cdot f'(x_0)$$

$$E = -\frac{f(x_0)}{f'(x_0)}$$

$$x - x_0 = -\frac{f(x_0)}{f'(x_0)}$$

$$x = x_0 - \frac{f(x_0)}{f'(x_0)}$$

As x_1 is a better approximation to x than x_0 ,

\therefore we can obtain a closer value to x using x_1

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

\therefore we get,

$$\underline{x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}}$$

$$(C) \quad Ar = M \left[1 - \frac{1}{(1+r)^n} \right]$$

$$A = 2500000$$

$$n = 60$$

$$M = 50000$$

$$\therefore 2500000r = 50000 \left[1 - \frac{1}{(1+r)^{60}} \right]$$

$$50r = 1 - \frac{1}{(1+r)^{60}}$$

$$50r + \frac{1}{(1+r)^{60}} - 1 = 0$$

$$f(r) = 50r + \frac{1}{(1+r)^{60}} - 1$$

$$f'(r) = 50 + (-60)(1+r)^{-61}$$

$$= 50 - \frac{60}{(1+r)^{61}}$$

from Newton Raphson formula,

$$r_{n+1} = r_n - \frac{f(r)}{f'(r)}$$

$$r_{n+1} = r_n - \frac{50r + \frac{1}{(1+r)^{60}} - 1}{50 - \frac{60}{(1+r)^{61}}}$$

R.S 2500000 \rightarrow R.S 50000

$$\therefore \text{initial interest rate} = \frac{50000}{2500000} = 0.02$$

$$= \underline{\underline{2\%}}$$

Let's take initial guess as,

$$r_0 = \frac{0 + 0.02}{2} = \underline{\underline{0.01}}$$

n	r_n	r_{n+1}
0	0.01	0.0070838
1	0.0070838	0.0062721

$$r_1 - r_2 = 0.0070838 - 0.0062721 \\ = 0.0008117 < 0.001$$

$$\therefore \text{monthly interest rate} = 0.00627 \\ = \underline{\underline{0.627\%}}$$

(Q2)

$$(a), L_i(x) = \prod_{\substack{j=0 \\ i \neq j}}^n \left(\frac{x - x_j}{x_i - x_j} \right)$$

$$= \frac{(x - x_1)(x - x_2) \dots (x - x_{i-1})(x - x_{i+1}) \dots (x - x_n)}{(x_i - x_1)(x_i - x_2) \dots (x_i - x_{i-1})(x_i - x_{i+1}) \dots (x_i - x_n)}$$

$$L_i(x_j) =$$

$$= \frac{(x_j - x_1)(x_j - x_2) \dots (x_j - x_{i-1})(x_j - x_{i+1}) \dots (x_j - x_n)}{(x_i - x_1)(x_i - x_2) \dots (x_i - x_{i-1})(x_i - x_{i+1}) \dots (x_i - x_n)}$$

$$\therefore \text{when } i = j \Rightarrow L_i(x_j) = 1$$

$$L_i(x_j) = \prod_{\substack{j=0 \\ i \neq j}}^n \left(\frac{x_j - x_j}{x_i - x_j} \right)$$

$$\text{when } i \neq j \Rightarrow x_i - x_j \neq 0$$

$$\therefore L_i(x_j) = 0$$

$$\therefore L_i(x_j) = \begin{cases} 0 & \text{if } i \neq j \\ 1 & \text{if } i = j \end{cases}$$

(c)

(b)

$$(i) P_n(x) = y[x_0] + \sum_{i=1}^n y[x_0, x_1, \dots, x_i] (x-x_0)(x-x_1)\dots(x-x_{i-1})$$

$$P_n(x) = y[x_0] + \sum_{i=1}^n y[x_0, x_1, \dots, x_i] \prod_{j=0}^{i-1} (x-x_j)$$

(ii)

(ii)

i	x_i	y	1 st DD	2 nd DD	3 rd DD	4 th DD
0	0.1	0.75				
1	0.3	1.80	5.25	-1.25		
2	0.5	2.75	4.75	-3.125	-3.125	
3	0.7	3.45	3.5	-1.875	2.0833	5.2083
4	0.9	4.00	2.75			

using the Newton's divided difference interpolation formula,

$$\begin{aligned}
 P(x) = & y[x_0] + y[x_0, x_1](x - x_0) \\
 & + y[x_0, x_1, x_2](x - x_0)(x - x_1) \\
 & + y[x_0, x_1, x_2, x_3](x - x_0)(x - x_1)(x - x_2) \\
 & + y[x_0, x_1, x_2, x_3, x_4](x - x_0)(x - x_1)(x - x_2)(x - x_3)
 \end{aligned}$$

when $x = 0.6$

$$P(0.6) = 0.75 + 5.25(0.6 - 0.1)$$

$$- 1.25(0.6 - 0.1)(0.6 - 0.3)$$

$$- 3.125(0.6 - 0.1)(0.6 - 0.3)(0.6 - 0.5)$$

$$+ 5.2083(0.6 - 0.1)(0.6 - 0.3)(0.6 - 0.5)(0.6 - 0.7)$$

$$= \underline{\underline{3.1329 \text{ cm/s}}}$$

$$(C) \quad x_1 + 5x_2 + 3x_3 = 28$$

$$3x_1 + 7x_2 + 13x_3 = 76$$

$$12x_1 + 3x_2 - 5x_3 = 1$$

$$|1| \not\geq |5| + |3|$$

$$|7| \not\geq |3| + |13|$$

$$|12| \not\geq |1| + |5|$$

\therefore The coefficient matrix of the given system is not diagonally dominant.

Hence, we rearrange the equation as follows, such that the elements in the coefficient matrix are diagonally dominant.

$$12x_1 + 3x_2 - 5x_3 = 1$$

$$x_1 + 5x_2 + 3x_3 = 28$$

$$3x_1 + 7x_2 + 13x_3 = 76$$

$$\therefore x_1 = \frac{1}{12} (1 - 3x_2 + 5x_3)$$

$$x_2 = \frac{1}{5} (28 - x_1 - 3x_3)$$

$$x_3 = \frac{1}{13} (76 - 3x_1 - 7x_2)$$

initial guess, $x_1^{(0)} = 1$

$$x_2^{(0)} = 0$$

$$x_3^{(0)} = 1$$

1st iteration,

$$x_1^{(1)} = \frac{1}{12} [1 - 3(0) + 5(1)] = 0.5$$

$$x_2^{(1)} = \frac{1}{5} [28 - (0.5) + 3(1)] = 4.9$$

$$x_3^{(1)} = \frac{1}{13} [76 - 3(0.5) - 7(4.9)] = 3.0923$$

2nd iteration

$$x_1^{(2)} = \frac{1}{12} [1 - 3(4.9) + 5(3.0923)] = 0.1468$$

$$x_2^{(2)} = \frac{1}{5} [28 - (0.1468) + 3(3.0923)] = 3.7153$$

$$x_3^{(2)} = \frac{1}{13} [76 - 3(0.1468) - 7(3.7153)] = 3.8117$$

3rd iteration,

$$\alpha_1^{(3)} = \frac{1}{12} [1 - 3(3.7153) + 5(3.8187)] = 0.7456$$

$$\alpha_2^{(3)} = \frac{1}{5} [28 - (0.7456) - 3(3.8187)] = 3.1639$$

$$\alpha_3^{(3)} = \frac{1}{13} [76 - 3(0.7456) - 7(3.1639)] = 3.9705$$

4th iteration,

$$\alpha_1^{(4)} = \frac{1}{12} [1 - 3(3.1639) + 5(3.9705)] = 0.9467$$

$$\alpha_2^{(4)} = \frac{1}{5} [28 - (0.9467) - 3(3.9705)] = 3.0284$$

$$\alpha_3^{(4)} = \frac{1}{13} [76 - 3(0.9467) - 7(3.0284)] = 3.9970$$

5th iteration,

$$\alpha_1^{(5)} = \frac{1}{12} [1 - 3(3.0284) + 5(3.9970)] = 0.9917$$

$$\alpha_2^{(5)} = \frac{1}{5} [28 - (0.9917) - 3(3.9970)] = 3.0035$$

$$\alpha_3^{(5)} = \frac{1}{13} [76 - 3(0.9917) - 7(3.0035)] = 4.0000$$

6th iteration,

$$\alpha_1^{(6)} = \frac{1}{12} [1 - 3(3.0035) + 5(4.0000)] = 0.9991$$

$$\alpha_2^{(6)} = \frac{1}{5} [28 - (0.9991) - 3(4.0000)] = 3.0002$$

$$\alpha_3^{(6)} = \frac{1}{13} [76 - 3(0.9991) - 7(3.0002)] = 4.0001$$

∴ required solutions,

$$\alpha_1 = 0.9991 \approx 1$$

$$\alpha_2 = 3.0002 \approx 3$$

$$\alpha_3 = 4.0001 \approx 4$$

Q3. $f(x) = \begin{cases} 1 - e^{-ax} & : x \geq 0 \\ e^{ax} - 1 & : x < 0 \end{cases}$

(i) $\begin{array}{c} \xleftarrow{0.05} \quad \xleftarrow{0.05} \\ | \qquad \qquad | \\ (0.1 - 0.05) \quad x = 0.1 \quad (0.1 + 0.05) \end{array}$

$$a = 0.15$$

$$f'(x) = \frac{f(x+h) - f(x-h)}{2h}$$

$$f'(0.1) = \frac{f(0.1+0.05) - f(0.1-0.05)}{2 \times 0.05}$$

$$= \frac{f(0.15) - f(0.05)}{0.1}$$

$$= \frac{1 - e^{-0.15 \times 0.15} - (1 - e^{-0.15 \times 0.05})}{0.1}$$

$$= \underline{\underline{0.1477681763}}$$

(ii) $f''(x) = \frac{f(x+h) - 2f(x) + f(x-h)}{h^2}$

$$= \frac{f(0.1+0.05) - 2f(0.1) + f(0.1-0.05)}{0.05^2}$$

$$= \frac{f(0.15) - 2f(0.1) + f(0.05)}{0.05^2}$$

$$= \frac{1 - e^{-0.15 \times 0.15} - 2(1 - e^{-0.15 \times 0.1}) + (1 - e^{-0.15 \times 0.05})}{0.05^2}$$

$$= \underline{\underline{-0.02216512254}}$$

$$(iii) \quad f(x) = 1 - e^{-ax} \quad ; \quad x \geq 0, \quad a = 0.15$$

$$f(x) = 1 - e^{-0.15x}$$

$$f'(x) = 0 - e^{-0.15x} (-0.15) \\ = \underline{\underline{0.15e^{-0.15x}}}$$

for 1st derivative

$$f'(0.1) = 0.15e^{-0.15 \times 0.1} = 0.1477667909$$

$$\text{absolute relative error} = \left| \frac{0.147766909 - 0.1477681763}{0.147766909} \right| \\ = 8.576 \times 10^{-6} \\ = \underline{\underline{0.0002576 \%}}$$

for 2nd derivative

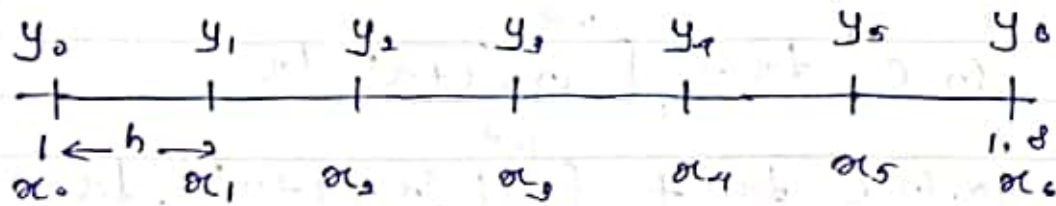
$$f''(x) = 0.15e^{-0.15x} (-0.15) \\ = -0.0225e^{-0.15x}$$

$$f''(0.1) = -0.0225e^{-0.15 \times 0.1} \\ = \underline{\underline{-0.02216501864}}$$

$$\text{absolute relative error} = \left| \frac{-0.022165018 - (-0.022165122)}{-0.022165018} \right| \\ = 4.692 \times 10^{-6} \\ = \underline{\underline{0.0004692 \%}}$$

(b)

$$(i) I = \int_1^{1.8} \ln(1+x^2) \cdot dx.$$



$$h = \frac{1.8 - 1}{6} = \frac{2}{15}$$

$$y = \ln(1+x^2)$$

$$y_0 = \ln[1 + (1)^2] = 0.6931$$

$$y_1 = \ln\left[1 + \left(\frac{17}{15}\right)^2\right] = 0.8261$$

$$y_2 = \ln\left[1 + \left(\frac{19}{15}\right)^2\right] = 0.9572$$

$$y_3 = \ln\left[1 + \left(\frac{7}{5}\right)^2\right] = 1.0852$$

$$y_4 = \ln\left[1 + \left(\frac{23}{15}\right)^2\right] = 1.2093$$

$$y_5 = \ln\left[1 + \left(\frac{5}{3}\right)^2\right] = 1.3291$$

$$y_6 = \ln\left[1 + \left(\frac{9}{5}\right)^2\right] = 1.4446$$

$$I = \frac{h}{3} [y_0 + 4(y_1 + y_3 + y_5) + 2(y_2 + y_4) + y_6]$$

$$= \frac{2}{15} \cdot \frac{1}{3} \left[0.6931 + 4(0.8261 + 1.0852 + 1.3291) + 2(0.9572 + 1.2093) + 1.4446 \right]$$

$$= \underline{\underline{0.8697}}$$

$$\begin{aligned}
 (ii) \int_1^{1.8} \ln(e^{3x} \sqrt{1+x^2}) dx \\
 &= \int_1^{1.8} (\ln e^{3x} + \ln \sqrt{1+x^2}) dx \\
 &= \int_1^{1.8} \ln e^{3x} dx + \int_1^{1.8} \ln \sqrt{1+x^2} dx \\
 &= \int_1^{1.8} 3x \cdot \ln e dx + \int_1^{1.8} \frac{1}{2} \ln(1+x^2) dx \\
 &= \int_1^{1.8} 3x dx + \int_1^{1.8} \frac{1}{2} \ln(1+x^2) dx \\
 &= 3 \left[\frac{x^2}{2} \right]_1^{1.8} + \frac{1}{2} \int_1^{1.8} \ln(1+x^2) dx \\
 &= \frac{3}{2} [1.8^2 - 1] + \frac{1}{2} [0.8637] \\
 &= \underline{\underline{3.79185}}
 \end{aligned}$$

(Q4)

(a)

(i) ODE \rightarrow differential equation involves one independent variable and derivatives with respect to that variable.

eg: $\frac{dy}{dx} + \lambda y = 0$

(ii) PDE \rightarrow differential equation involves more than one independent variables and corresponding partial derivatives

$$\text{eg: } \frac{\partial^2 u}{\partial t^2} = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}$$

(iii) IVP \rightarrow It is an ordinary differential equation together with specific value called the initial condition, of the unknown function at a given point in the domain of the solution.

$$\text{eg: } \frac{dy}{dx} = x \quad ; \quad y(x_0) = y_0$$

(iv) BVP \rightarrow It is an ordinary differential equation which satisfies the boundary conditions.

$$\text{eg: } \frac{\partial^2 T(x,t)}{\partial x^2} - \frac{\partial T(x,t)}{\partial t} = 0$$

$$T(0,t) = T(1,t) = 0$$

$$(b) \quad \frac{dy}{dx} = x - y, \quad x=0 \rightarrow y=1$$

y x x_0, y_0
 $(0,1)$

$$y_0 \int dy = \int_{x_0}^x (x - y) \cdot dx$$

$$\int y - y_0 = \int_0^x (x - y) \cdot dx$$

$$y = y_0 + \int_0^x (x - y) \cdot dx$$

$$y = y_0 + \int_0^x f(x, y) \cdot dx$$

$$y^{(1)} = 1 + \int_0^1 f(x, y_0) \cdot dx$$

$$= 1 + \int_0^1 (x - 1) \cdot dx$$

$$y^{(1)} = 1 + \left[\frac{x^2}{2} - x \right]_0^{0.1}$$

$$= 1 + \left[\frac{0.1^2}{2} - 0.1 \right]$$

$$= \underline{\underline{0.905}}$$

$$y^{(2)} = 1 + \int_0^{0.1} f(x, y^{(1)}) \cdot dx$$

$$= 1 + \int_0^{0.1} (x - 0.905) dx$$

$$= 1 + \left[\frac{x^2}{2} - 0.905x \right]_0^{0.1}$$

$$= 1 + \left[\frac{0.1^2}{2} - 0.905(0.1) \right]$$

$$= \underline{\underline{0.9145}}$$

$$y^{(3)} = 1 + \int_0^{0.1} f(x, y^{(2)}) dx$$

$$= 1 + \int_0^{0.1} (x - 0.9145) dx$$

$$= 1 + \left[\frac{x^2}{2} - 0.9145x \right]_0^{0.1}$$

$$= 1 + \left[\frac{0.1^2}{2} - 0.9145(0.1) \right]$$

$$= \underline{\underline{0.91355}}$$

$$y^{(4)} = 1 + \int_0^{0.1} f(x, y^{(3)}) dx$$

$$= 1 + \int_0^{0.1} (x - 0.91355) dx$$

$$= 1 + \left[\frac{x^2}{2} - 0.91355x \right]_0^{0.1}$$

$$y^{(4)} = 1 + \left[\frac{0.1^2}{2} - 0.91355(0.1) \right]$$

$$= \underline{\underline{0.913645}}$$

$$y^{(5)} = 1 + \int_0^{0.1} f(x, y^{(4)}) dx$$

$$= 1 + \int_0^{0.1} (x - 0.913645) dx$$

$$= 1 + \left[\frac{x^2}{2} - 0.913645x \right]_0^{0.1}$$

$$= 1 + \frac{0.1^2}{2} - 0.913645(0.1)$$

$$= \underline{\underline{0.9136355}}$$

∴ required solution,

$$y(0.1) = \underline{\underline{0.9136}}$$

$$(c) \frac{dc}{dt} + 0.5ct = 0$$

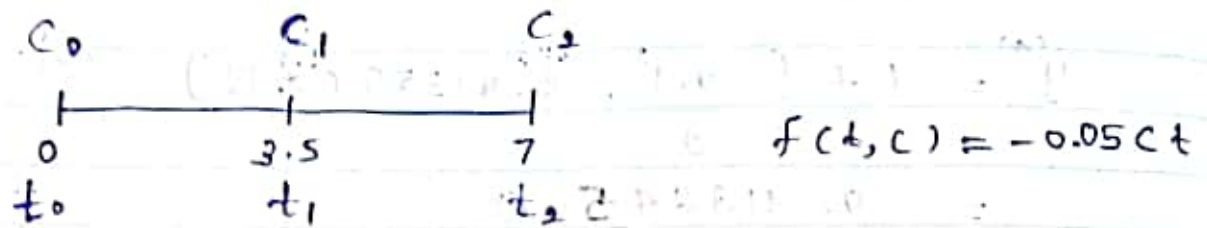
$$\Rightarrow \frac{dc}{dt} = -0.05C.t$$

$$\Rightarrow f(t, c) = -0.05C.t$$

$$h = 3.5$$

$$t_0 = 0$$

$$C_0 = 10^7$$



$$C_1 = C_0 + \frac{1}{6} (K_1 + 2K_2 + 2K_3 + K_4)$$

$$\begin{aligned} K_1 &= h f(t_0, C_0) \\ &= 3.5 f(0, 10^7) \\ &= 3.5 (-0.05) (10^7) (0) \\ &= \underline{\underline{0}} \end{aligned}$$

$$\begin{aligned} K_2 &= h f\left(t_0 + \frac{h}{2}, C_0 + \frac{K_1}{2}\right) \\ &= 3.5 f\left(0 + \frac{3.5}{2}, 10^7 + 0\right) \\ &= 3.5 f(1.75, 10^7) \\ &= 3.5 (-0.05) (10^7) (1.75) \\ &= \underline{\underline{-3062500}} \end{aligned}$$

$$\begin{aligned} K_3 &= h f\left(t_0 + \frac{h}{2}, C_0 + \frac{K_2}{2}\right) \\ &= 3.5 f\left(0 + \frac{3.5}{2}, 10^7 + \frac{(-3062500)}{2}\right) \\ &= 3.5 f(1.75, 8468750) \\ &= 3.5 (-0.05) (8468750) (1.75) \\ &= \underline{\underline{-2593554.688}} \end{aligned}$$

$$\begin{aligned} K_4 &= h f(t_0 + h, C_0 + K_3) \\ &= 3.5 f(0 + 3.5, 10^7 - 2593554.688) \\ &= 3.5 f(3.5, 7406445.312) \\ &= 3.5 (-0.05) (7406445.312) (3.5) \\ &= \underline{\underline{-4536447.754}} \end{aligned}$$

$$\begin{aligned}
 C_1 &= C_0 + \frac{1}{6} (K_1 + 2K_2 + 2K_3 + K_4) \\
 &= 10^7 + \frac{1}{6} [0 + 2(-3062500) + 2(-2593554.688) + (-4536447.754)] \\
 &= \underline{\underline{7358573.812}}
 \end{aligned}$$

$$C_2 = C_1 + \frac{1}{6} (K_1 + 2K_2 + 2K_3 + K_4)$$

$$K_1 = hf(t_1, C_1)$$

$$= 3.5 f(3.5, 7358573.812)$$

$$= 3.5(-0.05)(7358573.812)(3.5)$$

$$= -\underline{\underline{4507126.46}}$$

$$K_2 = hf\left(t_1 + \frac{h}{2}, C_1 + \frac{K_1}{2}\right)$$

$$= 3.5 f\left(3.5 + \frac{3.5}{2}, 7358573.812 - \frac{4507126.46}{2}\right)$$

$$= 3.5 f(5.25, 5105010.582)$$

$$= 3.5(-0.05)(5105010.582)(5.25)$$

$$= -\underline{\underline{4690228.472}}$$

$$K_3 = hf\left(t_1 + \frac{h}{2}, C_1 + \frac{K_2}{2}\right)$$

$$= 3.5 f\left(3.5 + \frac{3.5}{2}, 7358573.812 - \frac{4690228.472}{2}\right)$$

$$= 3.5 f(5.25, 5013459.576)$$

$$= 3.5(-0.05)(5013459.576)(5.25)$$

$$= -\underline{\underline{4606115.985}}$$

$$\begin{aligned}
 K_4 &= hf(t_1 + h, c_1 + K_3) \\
 &= 3.5 f(3.5 + 3.5, 7358573.812 - 4606115.985) \\
 &= 3.5 f(7, 2752457.827) \\
 &= 3.5(-0.05)(2752457.827)(7) \\
 &= \underline{\underline{-3371760.838}}
 \end{aligned}$$

$$\begin{aligned}
 \therefore C_2 &= c_1 + \frac{1}{6} (K_1 + 2K_2 + 2K_3 + K_4) \\
 &= 7358573.812 + \frac{1}{6} \left[-4507126.46 \right. \\
 &\quad \left. + 2(-4690228.472) \right. \\
 &\quad \left. + 2(-4606115.985) \right] \\
 &\quad + (-3371760.838) \\
 &= \underline{\underline{2946644.443}}
 \end{aligned}$$

$$\therefore C(7) = \underline{\underline{2946644.443}} \text{ parts/m}^3$$

(Q5)

- (a) (i) non-linear, first order.
(ii) non-linear, third order.
(iii) linear, second order.

$$(b) (i) \quad 8 \frac{\partial^2 u}{\partial x^2} - 2 \frac{\partial^2 u}{\partial x \partial y} - 3 \frac{\partial^2 u}{\partial y^2} = 0$$

$$A = 8, \quad B = -2, \quad C = -3$$

$$\begin{aligned} B^2 - 4AC &= (-2)^2 - 4 \times 8 \times (-3) \\ &= 4 + 96 \\ &= 100 > 0. \end{aligned}$$

\therefore it is hyperbolic.

$$(ii) \quad \alpha \frac{\partial^2 u}{\partial x^2} - \frac{\partial u}{\partial t} = 0$$

$$A = \alpha, \quad B = 0, \quad C = 0$$

$$\begin{aligned} B^2 - 4AC &= 0 - 4 \times \alpha \times 0 \\ &= 0 \end{aligned}$$

\therefore it is parabolic.

$$(iii) \quad \frac{\partial^2 u}{\partial x^2} + x^2 \frac{\partial^2 u}{\partial y^2} = 0, \quad x \neq 0$$

$$A = 1, \quad B = 0, \quad C = x^2$$

$$B^2 - 4AC = 0 - 4 \times 1 \times x^2$$

$$= -4x^2 < 0$$

\therefore it is hyperbolic.

$$(c) \quad \frac{\partial^3 u(x,t)}{\partial x^3} - 2 \frac{\partial u(x,t)}{\partial t} = 0,$$

$$0 \leq x \leq 1, \quad 0 \leq t \leq 0.05$$

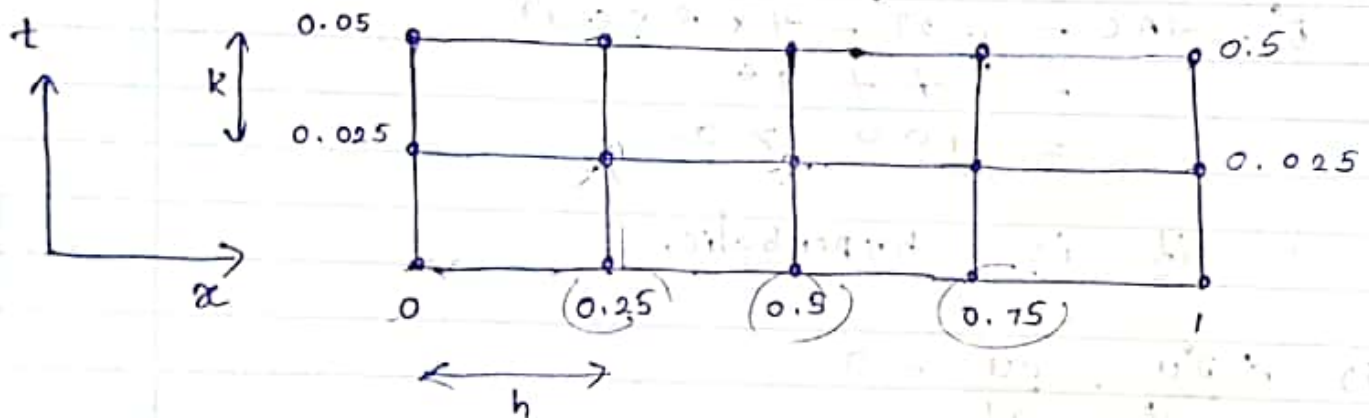
$$u(x, 0) = f(x) = x - x^2$$

$$u(0, t) = 0$$

$$u(1, t) = t$$

$$h = 0.25$$

$$k = 0.025$$



$$2 \frac{\partial u(x,t)}{\partial t} = \frac{\partial^3 u(x,t)}{\partial x^3}$$

$$2 \left[\frac{u(x, t+k) - u(x, t)}{k} \right] = \left[\frac{u(x+h, t) - 2u(x, t) + u(x-h, t)}{h^2} \right]$$

$$u(x, t+k) - u(x, t) = \frac{k}{2h^2} [u(x+h, t) - 2u(x, t) + u(x-h, t)]$$

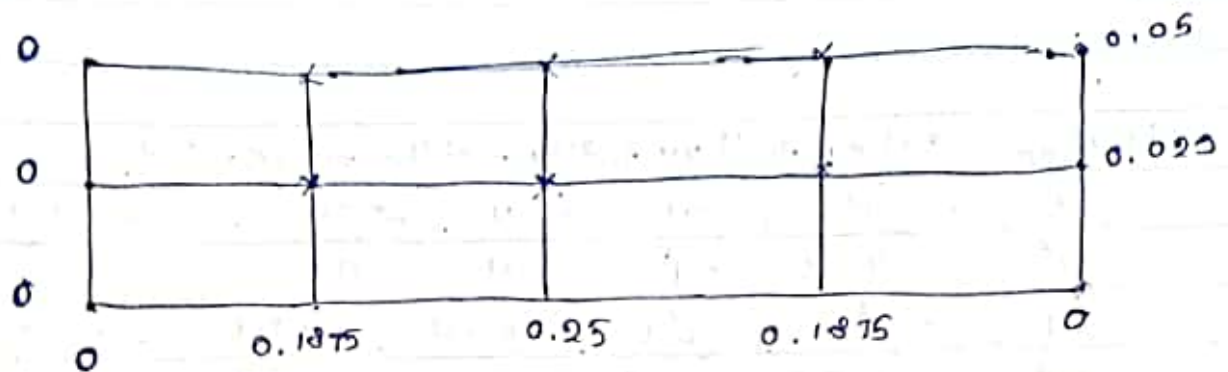
$$u(x, t+k) - u(x, t) = \frac{0.025}{2 \times 0.25^2} [u(x+h, t) - 2u(x, t) + u(x-h, t)]$$

$$u(x, t+k) - u(x, t) = 0.2 [u(x+h, t) - 2u(x, t) + u(x-h, t)]$$

$$u(x, t+k) = 0.2u(x+h, t) + 0.6u(x, t) + 0.2u(x-h, t)$$

$$u(x, t+k) = 0.2u(x-h, t) + 0.6u(x, t) + 0.2u(x+h, t)$$

Let's consider the grid,



$$\begin{aligned} u(0.25, 0.025) &= 0.2u(0, 0) + 0.6u(0.25, 0) + 0.2u(0.5, 0) \\ &= 0.2 \times 0 + 0.6 \times 0.1875 + 0.2 \times 0.25 \\ &= \underline{0.1625} \end{aligned}$$

$$\begin{aligned} u(0.5, 0.025) &= 0.2u(0.25, 0) + 0.6u(0.5, 0) + 0.2u(0.75, 0) \\ &= 0.2 \times 0.1875 + 0.6 \times 0.25 + 0.2 \times 0.1875 \\ &= \underline{0.225} \end{aligned}$$

$$\begin{aligned} u(0.75, 0.025) &= 0.2u(0.5, 0) + 0.6u(0.75, 0) + 0.2u(1, 0) \\ &= 0.2 \times 0.25 + 0.6 \times 0.1875 + 0.2 \times 0 \\ &= \underline{0.1625} \end{aligned}$$

$$\begin{aligned} u(0.25, 0.05) &= 0.2u(0, 0.025) + 0.6u(0.25, 0.025) + 0.2u(0.5, 0.025) \\ &= 0.2 \times 0 + 0.6 \times 0.1625 + 0.2 \times 0.225 \\ &= \underline{0.1425} \end{aligned}$$

$$\begin{aligned} u(0.5, 0.05) &= 0.2u(0.25, 0.025) + 0.6u(0.5, 0.025) + 0.2u(0.75, 0.025) \\ &= 0.2 \times 0.1625 + 0.6 \times 0.225 + 0.1625 \times 0.2 \\ &= \underline{0.2} \end{aligned}$$

$$\begin{aligned} u(0.75, 0.05) &= 0.2u(0.5, 0.025) + 0.6u(0.75, 0.025) + 0.2u(1, 0.025) \\ &= 0.2 \times 0.225 + 0.6 \times 0.1625 + 0.2 \times 0.025 \\ &= \underline{0.1475} \end{aligned}$$