

(21/2 Hours)

Total Marks: 75

N.B.: (1) All questions are compulsory.

(2) Figures to the right indicate marks for respective sub questions.

1. (a) Attempt any **one** of the following:

[8]

(i) Show that the rate of convergence of Secant method is 1.618.

(ii) Derive the Regula-Falsi iteration formula

$$x_{k+1} = x_k - \frac{x_k - x_{k-1}}{f(x_k) - f(x_{k-1})} f(x_k), f(x_k) f(x_{k-1}) < 0$$

for  $k=1,2,\dots$  to find the root of the continuous differentiable function  $f(x)$ .

(b) Attempt any **two** of the following:

[12]

(i) Find the smallest positive root correct using false position method for the equation  $x^3 - 5x + 1 = 0$ . Perform two iterations

(ii) The equation  $f(x) = x^4 - x - 10 = 0$  has a root in  $(1, 2)$ . Perform two iterations of Secant method.

(iii) Apply Newton-Raphson method to determine a root of the equation  $x^3 = 1 - x^2$  such that  $|f(x^*)| < 10^{-4}$ , where  $*$  is the approximation to the root. Take initial approximation,  $x_0 = 1$ .

(iv) Perform one iteration using Muller method for the equation  $x^3 - 5x + 1 = 0$ ,  $x_0 = 0$ ,  $x_1 = 0.5$ ,  $x_2 = 1$ .

2. (a) Attempt any **one** of the following:

[8]

(i) If  $p_k$  is an approximation of the root  $p$  of the polynomial equation  $P_n(x) = a_0x^n + a_1x^{n-1} + \dots + a_{n-1}x + a_n = 0$ , then show that the next approximation to the root using Birge-Vieta method is  $p_{k+1} = p_k - \frac{b_k}{c_{k-1}}$ ,  $k = 0, 1, 2, \dots$  where  $b_k$  satisfies the recurrence relation  $b_k = a_k +$

$p b_{k-1}$  with  $b_0 = a_0$  and  $c_k$  satisfies the recurrence relation  $c_k = b_k + p c_{k-1}$  and  $c_0 = b_0$ .

(ii) Derive Chebyshev iteration formula

$$x_{k+1} = x_k - \frac{f(x_k)}{f'(x_k)} - \frac{1}{2} \left[ \frac{f(x_k)}{f'(x_k)} \right]^2 \left[ \frac{f''(x_k)}{f'(x_k)} \right], k=1, 2, 3, \dots$$

for finding the roots of the polynomial  $f(x) = a_0x^2 + a_1x + a_2$  where  $a_0, a_1$  and  $a_2$  are constants.

(b) Attempt any **two** of the following:

[12]

(i) Solve  $x^3 - 2 = 0$ , using Multipoint Iteration Method, correct to four places of decimals with the initial approximation as  $x_0 = 1$ . Perform two iterations.

(ii) Use Birge-Vieta method to find the smallest positive root of the equation  $x^4 - 3x^3 + 3x^2 - 3x + 2 = 0$ ,  $p_0 = 1.5$ . Perform two iterations.

(iii) Perform two iterations using Chebyshev method to find an approx. value of  $1/7$ .

Take  $x_0 = 0.1$

(iv) Find the real and complex roots of the polynomial  $2x^3 - x^2 + 2x - 1 = 0$  using Sturm sequences.

3. (a) Attempt any *one* of the following: [8]

- (i) Describe Gauss-Seidel iterative method for solving a system of linear equations numerically. Give sufficient conditions for convergence of the process.
- (ii) Describe Jacobi iterative method to find the eigenvalues of a real symmetric matrix,  $A$ .

(b) Attempt any *two* of the following: [12]

- (i) Solve the following a linear system of equations using Crout's method:  
 $x + 2y + z = 4$ ,  $2x + 5y + 4z = 11$  and  $x + 4y + 6z = 11$ .
- (ii) Use Jacobi iteration method to solve a system of equations:  
 $10x + y - z = 7$ ,  $x + 10y + z = 15$ ,  $x + y - 10z = 7$ . Take  $x^{(0)} = y^{(0)} = z^{(0)} = 0$ .  
 Perform two iterations.
- (iii) Use Jacobi iteration method, to find the eigenvalues and eigenvectors of a matrix,  
 $A = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}$ .
- (iv) Determine the smallest eigenvalue in magnitude and corresponding eigenvector for a matrix,  $A = \begin{bmatrix} 4 & 5 \\ 6 & 5 \end{bmatrix}$  using power method. Perform two iterations by taking an initial approximation to the eigenvector as  $v^{(0)} = [2, -3]^t$ .

4. Attempt any *three* of the following: [15]

- (a) Find a root of  $x - \cos x = 0$  using Secant method by taking  $x_0 = 0$  and  $x_1 = 1$ .  
 Perform two iterations.
- (b) Show that the equation  $f(x) = x^3 - x^2 - x + 1$  has a double root at  $x = 1$ . Perform two iterations of Newton-Raphson method by taking  $x_0 = 0.5$
- (c) Perform one iteration of Muller method to find a root of an equation  $xe^x - \cos x = 0$ .  
 Take  $x_0 = -1$ ,  $x_1 = 0$ ,  $x_2 = 1$  and perform one iteration.
- (d) Use the Birge-Vieta method to find a real root of  $P(x) = x^4 - 2x^3 - 3x^2 + 2x + 2$ .  
 Take  $p_0 = 2$  and perform two iterations.

(e) Solve a systems of  $\begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 2 \\ 1 & 2 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix}$  using Cholesky method.

(f) For the following system of equations:  $2x - y = 7$ ,  $-x + 2y - z = 1$  and  $-y + 2z = 1$   
 Obtain the Gauss-Seidel iteration scheme in the matrix form starting with  $x^{(0)} = [0, 0, 0]^t$ . Iterate two times.

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