



Karnatak Law Society's
Vishwanathrao Deshpande Institute of Technology, Haliyal - 581 329

Model Question Paper-I with effect from 2021 (CBCS Scheme)

Third Semester B.E Degree Examination

Transform Calculus, Fourier Series and Numerical Techniques (21MAT31)

TIME: 03 Hours

Max. Marks: 100

Faculty Name : Prof. Vijaya T. Chitrali

Note: Answer any FIVE full questions, choosing at least ONE question from each MODULE.

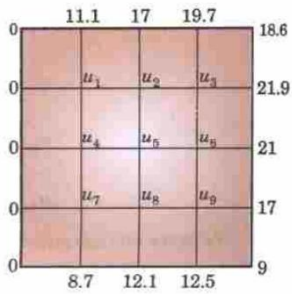
Module - 1			Marks													
1	a	Evaluate (i) $L\left\{\frac{\cos 2t - \cos 3t}{t}\right\}$ (ii) $L(t^2 e^{-3t} \sin 2t)$	06													
	b	If $f(t) = \begin{cases} t, & 0 \leq t \leq a \\ 2a - t, & a \leq t \leq 2a \end{cases}$, $f(t + 2a) = f(t)$ then show that $L[f(t)] = \frac{1}{s^2} \tanh\left(\frac{as}{2}\right)$	07													
	c	Solve by using Laplace Transforms, $\frac{d^2y}{dt^2} + 4\frac{dy}{dt} + 4y = e^{-t}$, $y(0) = 0$, $y'(0) = 0$.	07													
OR																
2	a	Evaluate $L^{-1}\left[\frac{4s+5}{(s+1)^2(s+2)}\right]$	06													
	b	Evaluate $L^{-1}\left[\frac{s}{(s^2+a^2)^2}\right]$ by using convolution theorem.	07													
	c	Express $f(t) = \begin{cases} \sin t & 0 \leq t < \pi \\ \sin 2t & \pi \leq t < 2\pi \\ \sin 3t & t \geq 2\pi \end{cases}$ in terms of unit step function and find its Laplace transform.	07													
Module - 2																
3	a	Obtain the Fourier Series for the function $f(x) = x $ in $(-\pi, \pi)$.	06													
	b	Expand $f(x) = \frac{(\pi-x)^2}{4}$ as a Fourier Series in the interval $(0, 2\pi)$ and hence deduce that $\frac{\pi^2}{12} = \frac{1}{1^2} - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} + \dots$.	07													
	c	Express y as Fourier Series upto second harmonic given: <table border="1" style="margin-left: auto; margin-right: auto;"><tr><td>x</td><td>0</td><td>60</td><td>120</td><td>180</td><td>240</td><td>300</td></tr><tr><td>y</td><td>4</td><td>3</td><td>2</td><td>4</td><td>5</td><td>6</td></tr></table>	x	0	60	120	180	240	300	y	4	3	2	4	5	6
x	0	60	120	180	240	300										
y	4	3	2	4	5	6										
OR																
4	a	Find the Half range sine series of $\pi x - x^2$ in the interval $(0, \pi)$.	06													
	b	Obtain the Fourier expansion of the function $f(x) = 2x - x^2$ in the interval $(0, 3)$.	07													
	c	Obtain the Fourier expansion of y up to first harmonic given: <table border="1" style="margin-left: auto; margin-right: auto;"><tr><td>x</td><td>0</td><td>1</td><td>2</td><td>3</td><td>4</td><td>5</td></tr><tr><td>y</td><td>9</td><td>18</td><td>24</td><td>28</td><td>26</td><td>20</td></tr></table>	x	0	1	2	3	4	5	y	9	18	24	28	26	20
x	0	1	2	3	4	5										
y	9	18	24	28	26	20										
Module - 3																
5	a	Find the Fourier sine transform of $e^{- x }$ and hence evaluate $\int_0^\infty \frac{x \sin mx}{1+x^2} dx, m > 0$	06													

	b	Find the infinite Fourier cosine transform of $f(x) = e^{-\alpha x}$, $\alpha > 0$.	07
	c	Find the inverse Z- Transform of $\frac{4z^2-2z}{z^3-5z^2+8z-4}$	07

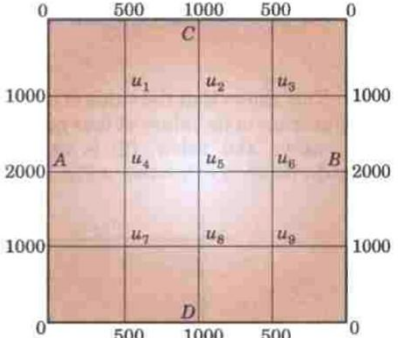
OR

6	a	Find the Fourier transform of the function $f(x) = \begin{cases} 1 & \text{for } x \leq a \\ 0 & \text{for } x > a \end{cases}$. Hence evaluate $\int_0^\infty \frac{\sin x}{x} dx$.	06
	b	Obtain the Z- Transform of $\cos n\theta$ and $\sin n\theta$.	07
	c	Solve using Z- Transform $y_{n+2} - 4y_n = 0$ given that $y_0 = 0, y_1 = 2$.	07

Module - 4

7	a	Solve $u_{xx} + u_{yy} = 0$ for the following square mesh with boundary values as shown in the following figure 	06
	b	Solve numerically $u_{xx} = 0.0625 u_{tt}$ Subject to the conditions $u(0, t) = 0 = u(5, t)$, $u(x, 0) = x^2(x - 5)$ by taking $h = 1$ for $0 \leq t \leq 1$.	07
	c	Find the numerical solution of the parabolic equation $\frac{\partial^2 u}{\partial x^2} = \frac{\partial u}{\partial t}$ when $u(0, t) = 0 = u(4, t)$ and $u(x, 0) = x(4 - x)$ by taking $h = 1$ find the values up to $t = 5$.	07

OR

8	a	Solve numerically the equation $u_t = u_{xx}$ Subject to the conditions $u(0, t) = 0 = u(1, t)$, $t \geq 0$ and $u(x, 0) = \sin \pi x$, $0 \leq x \leq 1$. Carryout computations for two levels taking $h = 1/3$ and $k = 1/36$.	06
	b	Solve the wave equation $\frac{\partial^2 u}{\partial t^2} = 4 \frac{\partial^2 u}{\partial x^2}$ Subject to $u(0, t) = 0 = u(4, t)$, $u_t(x, 0) = 0$ and $u(x, 0) = x(4 - x)$ by taking $h = 1, k = 0.5$ up to four steps	07
	c	Solve the elliptic equation $u_{xx} + u_{yy} = 0$ for the following square mesh with boundary values as shown. Find the first iterative values of u_i ($i = 1$ to 9) to the nearest integer. 	07

Module - 5

9	a	Using Runge - Kutta method, solve $\frac{d^2y}{dx^2} = x \left(\frac{dy}{dx}\right)^2 - y^2$, for $x = 0.2$, correct to four decimal places, using initial conditions $y(0) = 1, y'(0) = 0$	06															
	b	Derive Euler's equation in the standard form $\frac{\partial f}{\partial y} - \frac{d}{dx} \left(\frac{\partial f}{\partial y'} \right) = 0$.	07															
	c	Find the extremal of the functional $\int_{x_1}^{x_2} (y^2 + y'^2 + 2ye^x) dx$.	07															
OR																		
10	a	<p>Given the differential equation $2 \frac{d^2y}{dx^2} = 4x + \frac{dy}{dx}$ and following table of initial values</p> <table border="1" style="margin-left: auto; margin-right: auto; border-collapse: collapse;"> <tbody> <tr> <td style="text-align: center;">x</td> <td style="text-align: center;">1</td> <td style="text-align: center;">1.1</td> <td style="text-align: center;">1.2</td> <td style="text-align: center;">1.3</td> </tr> <tr> <td style="text-align: center;">y</td> <td style="text-align: center;">2</td> <td style="text-align: center;">2.2156</td> <td style="text-align: center;">2.4649</td> <td style="text-align: center;">2.7514</td> </tr> <tr> <td style="text-align: center;">y'</td> <td style="text-align: center;">2</td> <td style="text-align: center;">2.3178</td> <td style="text-align: center;">2.6725</td> <td style="text-align: center;">3.0657</td> </tr> </tbody> </table> <p>Compute $y(1.4)$ by applying Milne's Predictor – Corrector formula.</p>	x	1	1.1	1.2	1.3	y	2	2.2156	2.4649	2.7514	y'	2	2.3178	2.6725	3.0657	06
	x	1	1.1	1.2	1.3													
	y	2	2.2156	2.4649	2.7514													
y'	2	2.3178	2.6725	3.0657														
b	Prove that geodesics of a plane surface are straight lines.	07																
c	Find the curves on which the functional $\int_0^1 [(y')^2 + 12xy] dx$ with $y(0) = 0$ and $y(1) = 1$ can be extremised.	07																

Q.No.	Solution and Scheme	Marks
1a)	Evaluate (i) $L \left\{ \frac{\cos 2t - \cos 3t}{t} \right\}$	
	(ii) $L \left\{ t^2 e^{-3t} \sin 2t \right\}$	
(i)	$f(t) = \frac{\cos 2t - \cos 3t}{t}$	
	$L\{f(t)\} = \int_s^\infty L\{\cos 2t - \cos 3t\} ds$	
	$= \int_s^\infty \left\{ \frac{s}{s^2+4} - \frac{s}{s^2+9} \right\} ds$	(1m)
	$= \left[\frac{1}{2} \log(s^2+4) - \frac{1}{2} \log(s^2+9) \right]_s^\infty$	
	$= \left[\frac{1}{2} \left\{ \log(s^2+4) - \log(s^2+9) \right\} \right]_s^\infty$	
	$= \left[\frac{1}{2} \log \frac{s^2+4}{s^2+9} \right]_s^\infty$	
	$= \left[\log \sqrt{\frac{s^2+4}{s^2+9}} \right]_s^\infty$	(1m)
	$= \log 1 - \log \sqrt{\frac{s^2+4}{s^2+9}}$	
	$= 0 - \log \sqrt{\frac{s^2+4}{s^2+9}}$	
	$L\{f(t)\} = \log \sqrt{\frac{s^2+9}{s^2+4}}$	(1m)

Q.No.

Solution and Scheme

Marks

$$1b) f(t) = \begin{cases} t & 0 \leq t \leq a \\ 2a-t & a \leq t \leq 2a \end{cases}$$

$T = 2a$ we have

$$L\{f(t)\} = \frac{1}{1 - e^{-sT}} \int_0^T e^{-st} f(t) dt \quad \text{--- (1m)}$$

$$= \frac{1}{1 - e^{-2as}} \left[\int_0^a e^{-st} f(t) dt + \int_a^{2a} e^{-st} f(t) dt \right]$$

$$= \frac{1}{1 - e^{-2as}} \left[\int_0^a e^{-st} \cdot t dt + \int_a^{2a} (2a-t) e^{-st} f(t) dt \right] \quad \text{--- (1m)}$$

$$= \frac{1}{1 - e^{-2as}} \left[\left\{ t \frac{e^{-st}}{-s} - (-1) \frac{e^{-st}}{(-s)^2} \right\}_0^a + \right.$$

$$\left. \left\{ (2a-t) \frac{e^{-st}}{-s} - (-1) \frac{e^{-st}}{(-s)^2} \right\}_a^{2a} \right] \quad \text{--- (1m)}$$

$$L\{f(t)\} = \frac{1}{1 - e^{-2as}} \left[\frac{-1}{s} (ae^{-as} - 0) - \right.$$

$$\frac{1}{s^2} (e^{-as} - 1) - \frac{1}{s} (0 - ae^{-as})$$

$$\left. + \frac{1}{s^2} (e^{-2as} - e^{-as}) \right] \quad \text{--- (1m)}$$

$$L\{f(t)\} = \frac{1}{(1 - e^{-2as}) s^2} \left[-e^{-as} + 1 + e^{-2as} - e^{-as} \right]$$

Q.No.

Solution and Scheme

Marks

$$L\{f(t)\} = \frac{1}{s^2(1-e^{-2as})} (1-2e^{-as}+e^{-2as})$$

$$= \frac{(1-e^{-as})^2}{s^2(1-e^{-as})(1+e^{-as})}$$

$$= \frac{(1-e^{-as})}{s^2(1+e^{-as})} = \frac{e^{as/2}-e^{-as/2}}{s^2(e^{as/2}+e^{-as/2})}$$

$$= \frac{1}{s^2} \frac{\sinh(as/2)}{\cosh(as/2)}$$

$$L\{f(t)\} = \frac{1}{s^2} \tanh\left(\frac{as}{2}\right)$$

1m

2m

Q.No.

Solution and Scheme

Marks

$$\text{Hence } \frac{1}{(s+1)(s+2)^2} = \frac{1}{s+1} + \frac{(-1)}{s+2} + \frac{(-1)}{(s+2)^2}$$

(2m)

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

$$\mathcal{L}^{-1} \left\{ \frac{1}{(s+1)(s+2)^2} \right\} = \mathcal{L}^{-1} \left\{ \frac{1}{s+1} \right\} - \mathcal{L}^{-1} \left\{ \frac{1}{s+2} \right\} - \mathcal{L}^{-1} \left\{ \frac{1}{(s+2)^2} \right\}$$

$$y(t) = e^{-t} - e^{-2t} - e^{-2t} \cdot \mathcal{L}^{-1} \left\{ \frac{1}{s^2} \right\}$$

$$y(t) = e^{-t} - e^{-2t} - e^{-2t} \cdot t$$

$$y(t) = e^{-t} - e^{-2t} [1+t]$$

(3m)

Q.No.	Solution and Scheme	Marks
2a	$\mathcal{L}^{-1} \left\{ \frac{4s+5}{(s+1)^2(s+2)} \right\}$ <p>Let $\frac{4s+5}{(s+1)^2(s+2)} = \frac{A}{s+1} + \frac{B}{(s+2)^2} + \frac{C}{s+2}$ — (1m)</p> <p>Put $s = -1 \Rightarrow B = 1$</p> <p>Put $s = -2 \Rightarrow C = -3$</p> <p>Put $s = 0 \Rightarrow A = 3$</p> $\Rightarrow \frac{4s+5}{(s+1)^2(s+2)} = \frac{3}{s+1} + \frac{1}{(s+1)^2} + \frac{(-3)}{s+2}$ — (3m) $\mathcal{L}^{-1} \left\{ \frac{4s+5}{(s+1)^2(s+2)} \right\} = 3 \mathcal{L}^{-1} \left\{ \frac{1}{s+1} \right\} + \mathcal{L}^{-1} \left\{ \frac{1}{(s+1)^2} \right\} - 3 \mathcal{L}^{-1} \left\{ \frac{1}{s+2} \right\}$ — (1m) $= 3e^{-t} + e^{-t} \mathcal{L}^{-1} \left\{ \frac{1}{s^2} \right\} - 3e^{-2t}$ $\mathcal{L}^{-1} \left\{ \frac{4s+5}{(s+1)^2(s+2)} \right\} = 3e^{-t} + e^{-t} \cdot t - 3e^{-2t}$ $= e^{-t}(3+t) - 3e^{-2t} .$ — (1m)	

Q.No.	Solution and Scheme	Marks
2 b)	<p>$L^{-1} \left\{ \frac{s}{(s^2+a^2)^2} \right\}$ by using convolution thm</p> <p>$f(t) = L^{-1} \{ \bar{f}(s) \}$ $g(t) = L^{-1} \{ \bar{g}(s) \}$</p> <p>$\bar{f}(s) = \frac{1}{s^2+a^2}$ $\bar{g}(s) = \frac{s}{s^2+a^2}$</p> <p>$f(t) = \frac{\sin at}{a}$ $g(t) = \cos at$</p> <p>we have convolution theorem</p> <p>$L^{-1} \{ \bar{f}(s) \bar{g}(s) \} = \int_0^t f(u) g(t-u) du$</p> <p>$L^{-1} \left\{ \frac{s}{(s^2+a^2)^2} \right\} = \int_0^t \frac{\sin au}{a} \cos (at-au) du$</p> <p>$= \frac{1}{2a} \int_0^t \{ \sin (au+at-au) + \sin (au-at+au) \} du$</p> <p>$= \frac{1}{2a} \int_0^t [\sin at + \sin (2au-at)] du$</p> <p>$= \frac{1}{2a} \left[\sin at (u) \Big _0^t - \left(\frac{\cos [2au-at]}{2a} \right) \Big _0^t \right]$</p> <p>$= \frac{1}{2a} \left[\sin at (t-0) - \frac{1}{2a} [\cancel{\cos at} - \cancel{\cos at}] \right]$</p> <p>$L^{-1} \left\{ \frac{s}{(s^2+a^2)^2} \right\} = \frac{t \sin at}{2a}$</p>	<p>(1m)</p> <p>(1m)</p> <p>(1m)</p> <p>(1m)</p> <p>(3m)</p>

Q.No.

Solution and Scheme

Marks

$$\text{But } L\{F(t-\pi)u(t-\pi)\} = e^{-as} \bar{F}(s)$$

$$\begin{aligned} \therefore L\{[\sin 2t - \sin t]u(t-\pi)\} \\ = e^{-as} \left\{ \frac{2}{s^2+4} + \frac{1}{s^2+1} \right\} \end{aligned}$$

$$\text{Also } G(t-2\pi) = \sin 3t - \sin 2t$$

$$G(t) = \sin 3(t+2\pi) - \sin 2(t+2\pi)$$

$$G(t) = \sin 3t - \sin 2t$$

$$\bar{G}(s) = \frac{3}{s^2+9} - \frac{2}{s^2+4}$$

$$\text{But } L\{G(t-2\pi)u(t-2\pi)\} = e^{-2as} \bar{G}(s)$$

$$\begin{aligned} L\{[\sin 3t - \sin 2t]u(t-2\pi)\} = \\ e^{-2as} \left[\frac{3}{s^2+9} - \frac{2}{s^2+4} \right] \end{aligned}$$

Using these in Eqn (1)

$$L\{f(t)\} = \frac{1}{s^2+1} + e^{-as} \left[\frac{2}{s^2+4} + \frac{1}{s^2+1} \right]$$

$$+ e^{-2as} \left[\frac{3}{s^2+9} - \frac{2}{s^2+4} \right]$$

(1m)

(2m)

Q.No.	Solution and Scheme	Marks
3(a)	<p>Let $f(x) = x$ in $(-\pi, \pi)$</p> <p>$f(x) = x$ in $-\pi \leq x \leq \pi$ means that the function must be positive in the given interval which consists of negative values and positive values. Hence the given $f(x)$ may be split into the form</p> $f(x) = \begin{cases} -x & \text{in } -\pi \leq x \leq 0 \\ x & \text{in } 0 \leq x \leq \pi \end{cases}$ <p>Period $T = b - a = \pi - (-\pi) = 2\pi$</p> <p>The F.S of $f(x)$ having period 2π is given by</p> $f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx + \sum_{n=1}^{\infty} b_n \sin nx$ <p>we shall check for even or odd nature</p> $f(-x) = -x = x = f(x)$ <p>$\Rightarrow f(x)$ is even consequently</p> <p>$b_n = 0$ where</p> $a_0 = \frac{2}{\pi} \int_0^{\pi} f(x) dx$ $a_n = \frac{2}{\pi} \int_0^{\pi} f(x) \cos nx dx$	<p>(1m)</p> <p>(1m)</p>

Q.No.	Solution and Scheme	Marks
	$a_0 = \frac{2}{\pi} \int_0^{\pi} x \, dx = \frac{2}{\pi} \left[\frac{x^2}{2} \right]_0^{\pi}$ $a_0 = \frac{2}{\pi} \cdot \frac{1}{2} [\pi^2 - 0] = \frac{1}{\pi} \cdot \pi^2 = \pi$ $a_0 = \pi \quad \Rightarrow \quad \frac{a_0}{2} = \frac{\pi}{2}$ <p>Applying Bernoulli's rule to find a_n</p> $a_n = \frac{2}{\pi} \int_0^{\pi} f(x) \cos nx \, dx$ $a_n = \frac{2}{\pi} \int_0^{\pi} x \cos nx \, dx$ $a_n = \frac{2}{\pi} \left[x \frac{\sin nx}{n} - (1) \left(\frac{-\cos nx}{n^2} \right) \right]_0^{\pi}$ <p>since $\sin n\pi = \sin 0 = 0$</p> $\Rightarrow a_n = \frac{1}{n^2} \cdot \frac{2}{\pi} [\cos nx]_0^{\pi}$ $a_n = \frac{2}{\pi n^2} [\cos \pi n - \cos 0] = \frac{2}{\pi n^2} [(-1)^n - 1]$ $a_n = -\frac{2}{\pi n^2} [1 - (-1)^n]$ <p>Substituting in eqn (i)</p> $f(x) = \frac{\pi}{2} + \sum_{n=1}^{\infty} \frac{-2}{\pi n^2} [1 - (-1)^n] \cos nx$	<p style="text-align: right;">(2m)</p> <p style="text-align: right;">(2m)</p>

Q.No.	Solution and Scheme	Marks
3(b)	<p> $f(x) = \frac{(\pi-x)^2}{4} \text{ in } (0, 2\pi)$ </p> <p> Period $T = b - a = 2\pi - 0 = 2\pi$. </p> <p> The F.s of period 2π is given by </p> $f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx + \sum_{n=1}^{\infty} b_n \sin nx \quad \text{--- (1)}$ <p> we shall check for even or odd nature </p> $f(2\pi - x) = \frac{[\pi - (2\pi - x)]^2}{4} = \frac{(\pi - x)^2}{4}$ <p> $f(2\pi - x) = f(x) \Rightarrow f(x)$ is even function in $(0, 2\pi)$ hence $b_n = 0$ </p> $a_0 = \frac{2}{\pi} \int_0^{\pi} f(x) dx = \frac{2}{\pi} \int_0^{\pi} \frac{(\pi-x)^2}{4} dx$ $a_0 = \frac{1}{2\pi} \left[\frac{(\pi-x)^3}{-3} \right]_0^{\pi} = -\frac{1}{6\pi} [0 - \pi^3] = \frac{\pi^2}{6}$ <p> $a_0 = \frac{\pi^2}{6} \Rightarrow \frac{a_0}{2} = \frac{\pi^2}{12}$ </p> $a_n = \frac{2}{\pi} \int_0^{\pi} \frac{(\pi-x)^2}{4} \cos nx dx$ $= \frac{1}{2\pi} \left[(\pi-x)^2 \cdot \frac{\sin nx}{n} - 2(\pi-x)(-1) \left(\frac{-\cos nx}{n^2} \right) + 2 \left(\frac{-\sin nx}{n^3} \right) \right]_0^{\pi}$	<p>1m</p> <p>1m</p> <p>2m</p>

Q.No.	Solution and Scheme	Marks
	$a_n = -\frac{1}{\pi n^2} \left[(\pi - x) \cos nx \right]_0^\pi$ $a_n = -\frac{1}{\pi n^2} \left[0 - \pi (1) \right] = -\frac{1}{\pi n^2} (-\pi)$ $a_n = \frac{1}{n^2}$	(2m)
	<p>Thus required F.S is</p> $f(x) = \frac{\pi^2}{12} + \sum_{n=1}^{\infty} \frac{\cos nx}{n^2} \quad \text{--- (2)}$	
	<p>Put $x = \pi$ in F.S</p> $0 = \frac{\pi^2}{12} + \sum_{n=1}^{\infty} \frac{1}{n^2} \cos n\pi$ $\frac{-\pi^2}{12} = \frac{1}{n^2} \sum_{n=1}^{\infty} \cos n\pi = \sum_{n=1}^{\infty} \frac{1}{n^2} (-1)^n$ $\frac{-\pi^2}{12} = \left\{ \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} \right\}$ $\frac{-\pi^2}{12} = \frac{(-1)^1}{(1)^2} + \frac{(-1)^2}{2^2} + \frac{(-1)^3}{3^2} + \frac{(-1)^4}{4^2} + \dots$ $\frac{-\pi^2}{12} = - \left[\frac{1}{1^2} - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} + \dots \right]$ $\frac{\pi^2}{12} = \frac{1}{1^2} - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} + \dots$	(2m)

Q.No.	Solution and Boheme					Marks
3C)	Express y as a F.S upto second harmonics					
x	y	$y \cos x$	$y \cos 2x$	$y \sin x$	$y \sin 2x$	
0	4	4	4	0	0	
60	3	1.5	-1.5	2.598	2.598	
120	2	-1	-1	1.732	-1.732	
180	4	-4	4	0	0	
240	5	-2.5	-2.5	-4.3	4.3	
300	6	3	-3	-5.196	-5.196	
$\Sigma y =$	$\Sigma y \cos x$	$\Sigma y \cos 2x$	$\Sigma y \sin x$	$\Sigma y \sin 2x$		
24	1	0	-5.166	-0.03		
$a_0 = \frac{2}{N} \Sigma y = \frac{2}{8} (24) = 8$ $\Rightarrow a_0/2 = \frac{8}{2} = 4$ $a_1 = \frac{2}{N} \Sigma y \cos x = \frac{2}{8} (1) = \frac{1}{4} = 0.25$ $a_2 = \frac{2}{N} \Sigma y \cos 2x = \frac{2}{8} (0) = 0$ $b_1 = \frac{2}{N} \Sigma y \sin x = \frac{2}{8} (-5.166) = -1.2915$ $b_2 = \frac{2}{N} \Sigma y \sin 2x = \frac{2}{8} (-0.03) = -7.5 \times 10^{-3}$ <p>F.S having period 2π upto second harmonics is given by</p> $f(x) = \frac{a_0}{2} + (a_1 \cos x + b_1 \sin x) + (a_2 \cos 2x + b_2 \sin 2x)$ $f(x) = 4 + [(0.25) \cos x + (-1.2915) \sin x] + [(0) \cos 2x + (-7.5 \times 10^{-3}) \sin 2x]$						
						3m
						2m
						2m

Q.No.	Solution and Scheme	Marks
4a)	$f(x) = \pi x - x^2$ in $(0, \pi)$	
	Half range sine series is given by	
	$f(x) = \sum_{n=1}^{\infty} b_n \sin nx$	1m
	$b_n = \frac{2}{\pi} \int_0^{\pi} f(x) \sin nx \, dx$	
	$b_n = \frac{2}{\pi} \int_0^{\pi} (\pi x - x^2) \sin nx$	
	$b_n = \frac{2}{\pi} \left[(\pi x - x^2) \left(-\frac{\cos nx}{n} \right) - (\pi - 2x) \left(-\frac{\sin nx}{n^2} \right) + (0 - 2) \left(\frac{\cos nx}{n^3} \right) \right]_0^{\pi}$	1m
	since $\sin 0 = \sin n\pi = 0$	
	$b_n = \frac{2}{\pi} \left[\frac{1}{n} \left\{ (\pi x - x^2) \cos nx \right\}_0^{\pi} + \frac{(-2)}{n^3} \left\{ \cos nx \right\}_0^{\pi} \right]$	2m
	$b_n = \frac{2}{\pi} \left[\frac{1}{n} [0 - 0] - \frac{2}{n^3} [\cos n\pi - \cos 0] \right]$	
	$b_n = \frac{2}{\pi} \left[-\frac{2}{n^3} \{ (-1)^n - 1 \} \right] = \frac{4}{\pi n^3} [1 - (-1)^n]$	
	$\Rightarrow f(x) = \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1 - (-1)^n}{n^3} \sin nx$	2m

Q.No.

Solution and Scheme

Marks

(4b)

Let $f(x) = 2x - x^2$ in $(0, 3)$ Period $T = b - a = 3 - 0 = 3$, $2l = 3$

$$\lambda = \frac{3}{2}$$

F.s of $f(x)$ having period $3/2$ is given by

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos \frac{2n\pi x}{3} + \sum_{n=1}^{\infty} b_n \sin \frac{2n\pi x}{3}$$

(1m)

$$a_0 = \frac{2}{3} \int_0^3 f(x) dx$$

$$a_n = \frac{2}{3} \int_0^3 f(x) \cos \frac{2n\pi x}{3} dx$$

$$b_n = \frac{2}{3} \int_0^3 f(x) \sin \frac{2n\pi x}{3} dx$$

$$a_0 = \frac{2}{3} \int_0^3 (2x - x^2) dx = \frac{2}{3} \left[\frac{2x^2}{2} - \frac{x^3}{3} \right]_0^3$$

$$a_0 = \frac{2}{3} \{ (9 - 9) - 0 \} = 0 \Rightarrow \frac{a_0}{2} = 0$$

$$a_n = \frac{2}{3} \int_0^3 (2x - x^2) \cos \frac{2n\pi x}{3} dx$$

Applying Bernoulli's rule

$$a_n = \frac{2}{3} \int_0^3 (2x - x^2) \cdot \frac{\sin 2n\pi x/3}{2n\pi/3} dx$$

$$(2 - 2x) \left[\frac{-\cos 2n\pi x/3}{(2n\pi/3)^2} \right] + (-2) \left[\frac{-\sin 2n\pi x/3}{(2n\pi/3)^3} \right] \Bigg|_0^3$$

Since $\sin 0 = 0 = \sin 2n\pi$.

Q.No.	Solution and Scheme	Marks
	$a_n = \frac{2}{3} \cdot \frac{9}{4 \pi^2 n^2} \left[(2-2x) \cos \frac{2n\pi x}{3} \right]_0^3$ $a_n = \frac{3}{2\pi^2 n^2} \left[-4 \cos 2n\pi - 2 \cos 0 \right]$ $a_n = \frac{3}{2\pi^2 n^2} (-4-2) = -\frac{18}{2\pi^2 n^2} = -\frac{9}{\pi^2 n^2}$	(2m)
	$b_n = \frac{2}{3} \int_0^3 (2x-x^2) \sin \frac{2n\pi x}{3} dx$ <p>Applying Bernoulli's rule</p> $b_n = \frac{2}{3} \left\{ (2x-x^2) \left(\frac{-\cos 2n\pi x/3}{2n\pi/3} \right) - \right.$ $\left. (2-2x) \left(\frac{-\sin 2n\pi x/3}{[2n\pi/3]^2} \right) + (-2) \left(\frac{+\cos 2n\pi x/3}{[2n\pi/3]^3} \right) \right\}_0^3$ $b_n = \frac{2}{3} \left\{ \frac{-3}{2n\pi} \left[(2x-x^2) \cos \frac{2n\pi x}{3} \right] - \right.$ $\left. - \frac{54}{8n^3\pi^3} \cos \frac{2n\pi x}{3} \right\}_0^3$ $b_n = \frac{2}{3} \left\{ \frac{-3}{2n\pi} \left[(-3) \cos 2n\pi - 0 \right] - \right.$ $\left. \frac{54}{8n^3\pi^3} \left[\cos 2n\pi - \cos 0 \right] \right\}$ $b_n = \frac{2}{3} \left\{ \frac{-3}{2n\pi} \left[(-3) \right] \right\} \quad \because \cos 2n\pi = 1$ $\qquad \qquad \qquad \qquad \qquad \qquad \qquad \qquad \qquad \cos 0 = 1$	

Q.No.	Solution and Scheme	Marks
	$b_n = \frac{3}{n\pi}$ <p>Substituting in Eqn (i)</p> $f(x) = 0 + \sum_{n=1}^{\infty} \frac{-9}{\pi^2 n^2} \frac{\cos 2n\pi x}{3} + \sum_{n=1}^{\infty} \frac{3}{n\pi} \frac{\sin 2n\pi x}{3}$ $f(x) = -\frac{9}{\pi^2} \sum_{n=1}^{\infty} \frac{1}{n^2} \frac{\cos 2n\pi x}{3} + \frac{3}{\pi} \sum_{n=1}^{\infty} \frac{1}{n} \frac{\sin 2n\pi x}{3}$	<p>(2m)</p> <p>(1m)</p>
4C)	<p>Express y up to first harmonics</p> <p>Here $N=6$, hence the interval should be $0 \leq x < 6$</p> <p>length of interval = $b-a = 6-0=6$</p> <p>$2l = 6 \Rightarrow l = 3$. The F.s of period $2l$ is given by</p> $y = f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \frac{\cos n\pi x}{l} + \sum_{n=1}^{\infty} b_n \frac{\sin n\pi x}{l}$ <p>since $l=3$, the series containing the first harmonic is</p> $y = f(x) = \frac{a_0}{2} + a_1 \frac{\cos \pi x}{3} + b_1 \frac{\sin \pi x}{3}$ $\theta = \frac{\pi x}{l} \Rightarrow \theta = \frac{\pi x}{3}$ $\Rightarrow y = \frac{a_0}{2} + a_1 \cos \theta + b_1 \sin \theta$ <p>$N = 6 \Rightarrow \frac{2}{N} = \frac{2}{6} = \frac{1}{3}$</p>	<p>(1m)</p>

Q.No.	Solution and Scheme					Marks
	x	$\theta = \pi x/3$	y	$y \cos \theta$	$y \sin \theta$	
	0	0	9	9	0	
	1	60°	18	9	15.588	
	2	120°	24	-12	20.784	
	3	180°	28	-28	0	
	4	240°	26	-13	-22.516	(3m)
	5	300°	20	10	-17.32	
			$\Sigma y = 125$	$\Sigma y \cos \theta = -25$	$\Sigma y \sin \theta = -3.464$	
	$a_0 = \frac{2}{N} \Sigma y = \frac{1}{3} (125) = 41.67$ $\frac{a_0}{2} = \frac{41.67}{2} = 20.835$ $a_1 = \frac{2}{N} \Sigma y \cos \theta = \frac{1}{3} (-25) = -8.333$ $b_1 = \frac{2}{N} \Sigma y \sin \theta = \frac{1}{3} (-3.464) \quad (2m)$ $b_1 = -1.155$ <p>F.s expansion of y upto first harmonic is given by</p> $f(x) = 20.835 + \{ (-8.333) \cos x + (-1.155) \sin x \} \quad (1m)$					

Q.No.	Solution and Scheme	Marks
5a)	<p>$f(x) = e^{- x }$</p> <p>Fourier sine transform is given by</p> $F_S(\omega) = \int_0^{\infty} f(x) \sin \omega x \, dx. \quad \text{--- (1m)}$ $F_S(\omega) = \int_0^{\infty} e^{- x } \sin \omega x \, dx$ $= \int_0^{\infty} e^{-x} \sin \omega x \, dx \quad \because x = x, x > 0$ $F_S(\omega) = \left[\frac{e^{-x}}{(1)^2 + \omega^2} \{ (-1) \sin \omega x - \omega \cos \omega x \} \right]_0^{\infty}$ $F_S(\omega) = \frac{1}{1 + \omega^2} \left[e^{-x} (-\sin \omega x - \omega \cos \omega x) \right]_0^{\infty}$ $F_S(\omega) = \frac{1}{1 + \omega^2} [0 - e^0 (0 - \omega)]$ $F_S(\omega) = \frac{\omega}{1 + \omega^2} \quad \text{--- (2m)}$ <p>By inverse Fourier sine transform</p> $\frac{2}{\pi} \int_0^{\infty} F_S(\omega) \sin \omega x \, d\omega = f(x) \quad \text{--- (1m)}$ $\int_0^{\infty} F_S(\omega) \sin \omega x \, d\omega = \frac{\pi}{2} f(x)$ <p>Put $x = m$ where $m > 0$ we have</p> $f(x) = e^{- m } = e^{-m}, \quad m > 0$	

Q.No.

Solution and Scheme

Marks

$$\Rightarrow \int_0^{\infty} \frac{u}{1+u^2} \sin um \, du = \frac{\pi}{2} e^{-m}$$

Thus by changing the variable
u to x.

$$\int_0^{\infty} \frac{x \sin mx}{1+x^2} \, dx = \frac{\pi}{2} e^{-m}$$

(2m)

5b) $f(x) = e^{-\alpha x}$

Infinite fourier cosine transform
of $f(x)$ is given by

$$F_c(u) = \int_0^{\infty} f(x) \cos ux \, dx$$

(1m)

$$F_c(u) = \int_0^{\infty} e^{-\alpha x} \cos ux \, dx$$

(1m)

$$= \left[\frac{e^{-\alpha x}}{(-\alpha)^2 + u^2} (-\alpha \cos ux + u \sin ux) \right]_0^{\infty}$$

$$= \frac{1}{\alpha^2 + u^2} \left[e^{-\alpha x} (-\alpha \cos ux + u \sin ux) \right]_0^{\infty}$$

$$= \frac{1}{\alpha^2 + u^2} \left[0 - e^{-0} (-\alpha + 0) \right]$$

(4m)

$$F_c(u) = \frac{\alpha}{\alpha^2 + u^2}$$

(1m)

Q.No.	Solution and Scheme	Marks
5c)	$z^{-1} \left\{ \frac{4z^2 - 2z}{z^3 - 5z^2 + 8z - 4} \right\}$ $u(z) = \frac{4z^2 - 2z}{z^3 - 5z^2 + 8z - 4}$ $u(z) = \frac{z(4z - 2)}{z^3 - 5z^2 + 8z - 4}$ $\frac{u(z)}{z} = \frac{4z - 2}{z^3 - 5z^2 + 8z - 4} \quad \text{--- (1m)}$ <p>We shall factorize the DR first.</p> $z^3 - 5z^2 + 8z - 4 = (z - 1)(z - 2)^2 \quad \text{--- (1m)}$ $\frac{u(z)}{z} = \frac{4z - 2}{(z - 1)(z - 2)^2}$ <p>Consider $\frac{4z - 2}{(z - 1)(z - 2)^2} = \frac{A}{z - 1} + \frac{B}{z - 2} + \frac{C}{(z - 2)^2}$</p> $4z - 2 = A(z - 2)^2 + B(z - 1)(z - 2) + C(z - 1)$ <p>Put $z = 2 \Rightarrow C = 6$ $z = 1 \Rightarrow A = 2.$</p> <p>Equating coefficient of z^2 both sides $0 = A + B \Rightarrow B = -A \quad B = -2.$</p> $\frac{4z - 2}{(z - 1)(z - 2)^2} = \frac{2}{z - 1} + \frac{-2}{z - 2} + \frac{6}{(z - 2)^2} \quad \text{--- 4m}$	

Q.No.	Solution and Scheme	Marks
	$\frac{4z-2}{(z-1)(z-2)^2} = \frac{2}{z-1} - \frac{2}{z-2} + \frac{6}{(z-2)^2}$	
	$\frac{u(z)}{z} = \frac{2}{z-1} - \frac{2}{z-2} + \frac{6}{(z-2)^2}$	
	$u(z) = 2 \frac{z}{z-1} - 2 \frac{z}{z-2} + 3 \cdot \frac{2z}{(z-2)^2}$	
	<p>Taking inverse z-T both sides</p>	
	$z^{-1}\{u(z)\} = 2 z^{-1}\left\{\frac{z}{z-1}\right\} - 2 z^{-1}\left\{\frac{z}{z-2}\right\} + 3 z^{-1}\left\{\frac{2z}{(z-2)^2}\right\}$	(2m)
	$u_n = 2 \cdot (1)^n - 2 \cdot (2)^n + 3 \cdot n \cdot 2^n$	
	$u_n = 2 - 2^{n+1} + 3n 2^n$	(1m)

Q.No.	Solution and Scheme	Marks
5a)	<p> $f(x) = \begin{cases} 1, & x \leq a \\ 0, & x > a \end{cases}$ </p> <p>Fourier transform of $f(x)$ is given by</p> $F(u) = \int_{-\infty}^{\infty} f(x) e^{iux} dx$ <p>we write $f(x)$ as</p> $f(x) = \begin{cases} 1 & -a \leq x \leq a \\ 0 & \text{otherwise} \end{cases}$ $F(u) = \int_{-a}^a 1 e^{iux} dx = \left[\frac{e^{iux}}{iu} \right]_{-a}^a$ $F(u) = \frac{1}{iu} \{ e^{iua} - e^{-iua} \}$ $F(u) = \frac{1}{iu} \{ (\cos au + i \sin au) - (\cos au - i \sin au) \}$ $F(u) = \frac{1}{iu} \cdot 2i \sin au = \frac{2 \sin au}{u}$ $F(u) = \frac{2 \sin au}{u}$	<p>(1m)</p> <p>(2m)</p>

Q.No.	Solution and Scheme	Marks
	<p>let us evaluate $\int_0^{\infty} \frac{\sin x}{x} dx$</p> <p>we have obtained $F(u) = \frac{2 \sin au}{u}$</p> <p>Inverse F.T is $\frac{1}{2\pi} \int_{-\infty}^{\infty} F(u) e^{-iux} du = f(x)$</p> <p>$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{2 \sin au}{u} e^{-iux} du$</p> <p>$f(x) = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\sin au}{u} e^{-iux} du$ (1m)</p> <p>Now let us put $x=0$</p> <p>$f(0) = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\sin au}{u} e^{-i \cdot 0 \cdot u} du$</p> <p>$1 = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\sin au}{u} du$ $\because f(0) = 1$</p> <p>$\Rightarrow \int_{-\infty}^{\infty} \frac{\sin au}{u} du = \pi$</p> <p>$2 \int_0^{\infty} \frac{\sin au}{u} du = \pi$ $\because \int_{-a}^a f(x) dx = 2 \int_0^a f(x) dx$ for even fun</p> <p>$\Rightarrow \int_0^{\infty} \frac{\sin au}{u} du = \frac{\pi}{2}$ put $a=1$ & $u=x$</p> <p>$\Rightarrow \int_0^{\infty} \frac{\sin x}{x} dx = \frac{\pi}{2}$ (2m)</p>	

Q.No.

Solution and Scheme

Marks

5b) obtain $Z(\cos n\theta)$ & $Z(\sin n\theta)$ we know that $e^{in\theta} = \cos n\theta + i \sin n\theta$

$$e^{in\theta} = (e^{i\theta})^n = a^n \quad \text{where } a = e^{i\theta} \quad \text{--- (1m)}$$

$$\text{wok. t } Z(a^n) = \frac{z}{z-a}$$

$$Z(a^n) = \frac{z}{z - e^{i\theta}}$$

$$Z(a^n) = \frac{z}{z - e^{i\theta}} \cdot \frac{z - e^{-i\theta}}{z - e^{-i\theta}} \quad \text{--- (1m)}$$

$$= \frac{z [z - e^{-i\theta}]}{z^2 - (e^{i\theta} - e^{-i\theta}) + 1} \quad \text{--- (1m)}$$

$$= \frac{z [z - (\cos\theta - i \sin\theta)]}{z^2 - 2z \cos\theta + 1}$$

$$\therefore e^{i\theta} - e^{-i\theta} = 2i \sin\theta$$

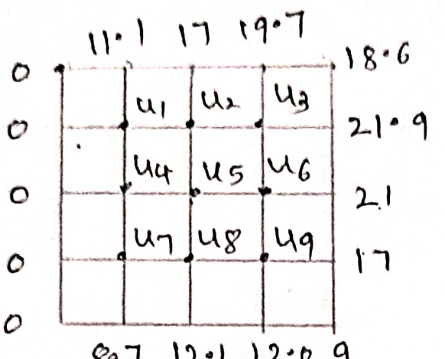
$$Z(a^n) = \frac{z [(z - \cos\theta) + i \sin\theta]}{z^2 - 2z \cos\theta + 1}$$

$$Z[\cos n\theta + i \sin n\theta] = \left\{ \frac{z(z - \cos\theta)}{z^2 - 2z \cos\theta + 1} \right\}$$

$$+ i \left\{ \frac{z \sin\theta}{z^2 - 2z \cos\theta + 1} \right\} \quad \text{--- (1m)}$$

Q.No.	Solution and Scheme	Marks
	Separating the real and imaginary parts both sides we get $z (\cos \theta) = \frac{z (z - \cos \theta)}{z^2 - 2z \cos \theta + 1}$	(1m)
	$z (\sin \theta) = \frac{z \sin \theta}{z^2 - 2z \cos \theta + 1}$	(1m)
5(c)	$y_{n+2} - 4y_n = 0 \quad y_0 = 0 \quad y_1 = 2$ <p>Taking z-T on both sides</p> $z \{y_{n+2}\} - 4z \{y_n\} = z(0)$ $z^2 \left\{ y(z) - y_0 - \frac{y_1}{z} \right\} - 4y(z) = 0$ $z^2 \left\{ y(z) - 0 - \frac{1}{z} (2) \right\} - 4y(z) = 0$ $y(z) [z^2 - 4] - \frac{2z}{z} = 0$ $(z^2 - 4) y(z) = \frac{2z}{(z^2 - 4)}$ $y(z) = \frac{2z}{z^2 - 4} \Rightarrow \frac{y(z)}{z} = \frac{2}{z^2 - 4}$ <p>Consider $\frac{2}{z^2 - 4} = \frac{2}{(z+2)(z-2)}$</p> $\frac{2}{(z-2)(z+2)} = \frac{A}{z-2} + \frac{B}{z+2}$	(1m)

Q.No.	Solution and Scheme	Marks
	$2 = A(z+2) + B(z-2)$	
	$\text{put } z = 2 \Rightarrow A = 1/2$	
	$z = -2 \Rightarrow B = -1/2$	
	$\frac{2}{z^2-4} = \frac{A}{z-2} + \frac{B}{z+2} = \frac{(1/2)}{z-2} + \frac{(-1/2)}{z+2}$	
	$\frac{2}{z^2-4} = \frac{1}{2} \frac{1}{z-2} - \frac{1}{2} \frac{1}{z+2}$	(2m)
	$\frac{y(z)}{z} = \frac{1}{2} \frac{1}{z-2} - \frac{1}{2} \frac{1}{z+2}$	
	$y(z) = \frac{1}{2} \frac{z}{z-2} - \frac{1}{2} \frac{z}{z+2}$	(1m)
	<p>Taking inverse z-T both sides</p>	
	$z^{-1} \{ y(z) \} = \frac{1}{2} z^{-1} \left\{ \frac{z}{z-2} \right\} - \frac{1}{2} z^{-1} \left\{ \frac{z}{z+2} \right\}$	
	$y_n = \frac{1}{2} (2)^n - \frac{1}{2} (-2)^n$	
	$y_n = 2^{n-1} + (-2)^{n-1}$ <p style="text-align: right;">is required solⁿ.</p>	(2m)
	$\therefore z^{-1} \left\{ \frac{z}{z-a} \right\} = a^n$	

Q.No.	Solution and Scheme	Marks
7 a)	<p>Solve $u_{xx} + u_{yy} = 0$ for the following square mesh with boundary values as shown in the following figure</p>  <p>S.F → std formula D.F → Diagonal 5 pt formula</p>	
Sol ⁿ :	<p>u_5 is located at the centre of the region</p> $u_5 = \frac{1}{4} (0 + 21 + 17 + 21.1) = 12.525 \text{ (S-F)}$ <p>Next we shall compute u_7, u_9, u_1, u_3 by applying D.F</p> $u_7 = \frac{1}{4} (0 + 12.525 + 0 + 12.1) = 6.15625$ $u_9 = \frac{1}{4} (12.1 + 21 + 12.525 + 9) = 13.65625$ $u_1 = \frac{1}{4} (0 + 17 + 0 + 12.525) = 7.38125$ $u_3 = \frac{1}{4} (12.525 + 18.6 + 17 + 21) = 17.28125$ <p>Finally we shall compute u_2, u_4, u_6 & u_8 by S.F</p> $u_2 = \frac{1}{4} (7.38125 + 17.28125 + 17 + 12.525)$ $u_2 = 13.546875$ $u_4 = \frac{1}{4} (0 + 12.525 + 7.38125 + 6.15625)$ $u_4 = 6.515625$ $u_6 = \frac{1}{4} (12.525 + 21 + 17.28125 + 13.65625)$ $u_6 = 16.115625$ $u_8 = \frac{1}{4} (6.15625 + 13.65625 + 12.525 + 12.1)$ $u_8 = 11.109375$	<p>(20)</p> <p>(300)</p>

Q.No.	Solution and Scheme	Marks
	<p>Thus the required values $q(x, y)$ at the interior mesh points correct to two decimal places are as follows</p> $u_1 = 7.38 \quad u_2 = 13.55 \quad u_3 = 17.28$ $u_4 = 6.52 \quad u_5 = 12.53 \quad u_6 = 16.12$ $u_7 = 6.16 \quad u_8 = 11.11 \quad u_9 = 13.66$	<p>(1m)</p>

Q.No.	Solution and Scheme	Marks
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7 b) solve numerically $u_{xx} = 0.0625 u_{tt}$
 subject to the condition $u(0,t) = 0$
 $u(5,t) = 0$, $u(x,0) = x^2(x-5)$ &
 $u_t(x,0) = 0$ by taking $h=1$ for
 $0 \leq x \leq 5$

Solⁿ: The wave eqn in std form is
 $c^2 u_{xx} = u_{tt}$ hence given eqn be put
 in the form $\frac{1}{0.0625} u_{xx} = u_{tt}$ or

$16 u_{xx} = u_{tt}$ where $c^2 = 16 \Rightarrow c = 4$
 since $h=1$ we have $k = \frac{h}{c} = \frac{1}{4} = 0.25$

step size of $x : h = 1$ where $0 \leq x \leq 5$

step size of $t : k = 0.25$ where $0 \leq t \leq 1$ (1m)

values of x are 0, 1, 2, 3, 4, 5

values of t are 0, 0.25, 0.5, 0.75, 1

we have the following table of initial
 table. The value of 1st and last
 column are zero since $u(0,t) = 0 = u(5,t)$

$x \backslash t$	x_0	x_1	x_2	x_3	x_4	x_5	
	0	1	2	3	4	5	
t_0	0	$u_{0,0} = 0$	$u_{1,0}$	$u_{2,0}$	$u_{3,0}$	$u_{4,0}$	$u_{5,0} = 0$
t_1	0.25	$u_{0,1} = 0$	$u_{1,1}$	$u_{2,1}$	$u_{3,1}$	$u_{4,1}$	$u_{5,1} = 0$
t_2	0.5	$u_{0,2} = 0$	$u_{1,2}$	$u_{2,2}$	$u_{3,2}$	$u_{4,2}$	$u_{5,2} = 0$
t_3	0.75	$u_{0,3} = 0$	$u_{1,3}$	$u_{2,3}$	$u_{3,3}$	$u_{4,3}$	$u_{5,3} = 0$
t_4	1	$u_{0,4} = 0$	$u_{1,4}$	$u_{2,4}$	$u_{3,4}$	$u_{4,4}$	$u_{5,4} = 0$

Now consider $u(x,0) = x^2(x-5)$ (1m)
 $u(1,0) = 1^2(1-5) = -4$ $u(2,0) = 2^2(2-5) = -12$
 $u(3,0) = 3^2(3-5) = -18$ $u(4,0) = 4^2(4-5) = -16$

Q.No.	Solution and Scheme	Marks																																										
	<p>Next consider $u_{i,j+1} = \frac{1}{2} [u_{i-1,j} + u_{i+1,j}]$</p> <p>$u_{1,1} = \frac{1}{2} [u_{0,0} + u_{2,0}] = \frac{1}{2} [0 - 12] = -6$</p> <p>$u_{2,1} = \frac{1}{2} [u_{1,0} + u_{3,0}] = \frac{1}{2} [-4 - 18] = -11$</p> <p>$u_{3,1} = \frac{1}{2} [u_{2,0} + u_{4,0}] = \frac{1}{2} [-12 - 16] = -14$</p> <p>$u_{4,1} = \frac{1}{2} [u_{3,0} + u_{5,0}] = \frac{1}{2} [-18 + 0] = -9$ — (1m)</p> <p>We consider explicit formula to find the remaining values in the table</p> <p>$u_{i,j+1} = u_{i-1,j} + u_{i+1,j} - u_{i,j-1}$</p> <hr/> <p>$u_{1,2} = u_{0,1} + u_{2,1} - u_{1,0} = 0 - 11 + 4 = -7$</p> <p>$u_{2,2} = u_{1,1} + u_{3,1} - u_{2,0} = -6 - 14 + 12 = -8$ — (1m)</p> <p>$u_{3,2} = u_{2,1} + u_{4,1} - u_{3,0} = -11 - 9 + 18 = -2$</p> <p>$u_{4,2} = u_{3,1} + u_{5,1} - u_{4,0} = -14 + 0 + 16 = 2$</p> <hr/> <p>$u_{1,3} = u_{0,2} + u_{2,2} - u_{1,1} = 0 - 8 + 6 = -2$</p> <p>$u_{2,3} = u_{1,2} + u_{3,2} - u_{2,1} = -7 - 2 + 11 = 2$</p> <p>$u_{3,3} = u_{2,2} + u_{4,2} - u_{3,1} = -8 + 2 + 14 = 8$ — (1m)</p> <p>$u_{4,3} = u_{3,2} + u_{5,2} - u_{4,1} = -2 + 0 + 9 = 7$</p> <hr/> <p>$u_{1,4} = u_{0,3} + u_{2,3} - u_{1,2} = 0 + 2 + 7 = 9$</p> <p>$u_{2,4} = u_{1,3} + u_{3,3} - u_{2,2} = -2 + 8 + 8 = 14$</p> <p>$u_{3,4} = u_{2,3} + u_{4,3} - u_{3,2} = 2 + 7 + 2 = 11$ — (1m)</p> <p>$u_{4,4} = u_{3,3} + u_{5,3} - u_{4,2} = 8 + 0 - 2 = 6$</p> <p>Thus the required value of u_{ij} are tabulated</p>																																											
	<table border="1" data-bbox="199 1736 1364 2132"> <thead> <tr> <th>$t \backslash x$</th> <th>0</th> <th>1</th> <th>2</th> <th>3</th> <th>4</th> <th>5</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>0</td> <td>-4</td> <td>-12</td> <td>-18</td> <td>-16</td> <td>0</td> </tr> <tr> <td>0.25</td> <td>0</td> <td>-6</td> <td>-11</td> <td>-14</td> <td>-9</td> <td>0</td> </tr> <tr> <td>0.5</td> <td>0</td> <td>-7</td> <td>-8</td> <td>-2</td> <td>2</td> <td>0</td> </tr> <tr> <td>0.75</td> <td>0</td> <td>-2</td> <td>2</td> <td>8</td> <td>7</td> <td>0</td> </tr> <tr> <td>1</td> <td>0</td> <td>9</td> <td>14</td> <td>11</td> <td>6</td> <td>0</td> </tr> </tbody> </table>	$t \backslash x$	0	1	2	3	4	5	0	0	-4	-12	-18	-16	0	0.25	0	-6	-11	-14	-9	0	0.5	0	-7	-8	-2	2	0	0.75	0	-2	2	8	7	0	1	0	9	14	11	6	0	— (1m)
$t \backslash x$	0	1	2	3	4	5																																						
0	0	-4	-12	-18	-16	0																																						
0.25	0	-6	-11	-14	-9	0																																						
0.5	0	-7	-8	-2	2	0																																						
0.75	0	-2	2	8	7	0																																						
1	0	9	14	11	6	0																																						

Q.No.	Solution and Scheme	Marks																																																								
7c)	Find the numerical solution of parabolic like Eqn $\frac{\partial^2 u}{\partial x^2} = 2 \frac{\partial u}{\partial t}$ when $u(0,t) = 0 = u(4,t)$ and $u(x,0) = x(4-x)$ by taking $h=1$ find the values upto $t=5$																																																									
sol ⁿ	The std form of one dimensional heat Eqn is $u_t = c^2 u_{xx}$ and given Eqn can be put in the form $u_t = \frac{1}{2} u_{xx} \Rightarrow c^2 = \frac{1}{2}$ since $h=1 \Rightarrow k = \frac{h^2}{2c^2} = \frac{1}{2 \cdot \frac{1}{2}} = 1$	(1m)																																																								
	The values of x in $0 \leq x \leq 4$ with $h=1$ are $0, 1, 2, 3, 4$ and the values of t with $k=1$ are $0, 1, 2, 3, 4, 5$. given that $u(0,t) = 0 = u(4,t) \Rightarrow$ The values in the first and last column are zero.																																																									
	<table border="1" style="width:100%; border-collapse: collapse; text-align: center;"> <thead> <tr> <th style="border: none;"></th> <th style="border: none;">x</th> <th>x_0</th> <th>x_1</th> <th>x_2</th> <th>x_3</th> <th>x_4</th> </tr> <tr> <th style="border: none;">t</th> <th style="border: none;">0</th> <td>0</td> <td>1</td> <td>2</td> <td>3</td> <td>4</td> </tr> </thead> <tbody> <tr> <td>t_0</td> <td>0</td> <td>$u_{0,0} = 0$</td> <td>$u_{1,0}$</td> <td>$u_{2,0}$</td> <td>$u_{3,0}$</td> <td>$u_{4,0} = 0$</td> </tr> <tr> <td>t_1</td> <td>1</td> <td>$u_{0,1} = 0$</td> <td>$u_{1,1}$</td> <td>$u_{2,1}$</td> <td>$u_{3,1}$</td> <td>$u_{4,1} = 0$</td> </tr> <tr> <td>t_2</td> <td>2</td> <td>$u_{0,2} = 0$</td> <td>$u_{1,2}$</td> <td>$u_{2,2}$</td> <td>$u_{3,2}$</td> <td>$u_{4,2} = 0$</td> </tr> <tr> <td>t_3</td> <td>3</td> <td>$u_{0,3} = 0$</td> <td>$u_{1,3}$</td> <td>$u_{2,3}$</td> <td>$u_{3,3}$</td> <td>$u_{4,3} = 0$</td> </tr> <tr> <td>t_4</td> <td>4</td> <td>$u_{0,4} = 0$</td> <td>$u_{1,4}$</td> <td>$u_{2,4}$</td> <td>$u_{3,4}$</td> <td>$u_{4,4} = 0$</td> </tr> <tr> <td>t_5</td> <td>5</td> <td>$u_{0,5} = 0$</td> <td>$u_{1,5}$</td> <td>$u_{2,5}$</td> <td>$u_{3,5}$</td> <td>$u_{4,5} = 0$</td> </tr> </tbody> </table>		x	x_0	x_1	x_2	x_3	x_4	t	0	0	1	2	3	4	t_0	0	$u_{0,0} = 0$	$u_{1,0}$	$u_{2,0}$	$u_{3,0}$	$u_{4,0} = 0$	t_1	1	$u_{0,1} = 0$	$u_{1,1}$	$u_{2,1}$	$u_{3,1}$	$u_{4,1} = 0$	t_2	2	$u_{0,2} = 0$	$u_{1,2}$	$u_{2,2}$	$u_{3,2}$	$u_{4,2} = 0$	t_3	3	$u_{0,3} = 0$	$u_{1,3}$	$u_{2,3}$	$u_{3,3}$	$u_{4,3} = 0$	t_4	4	$u_{0,4} = 0$	$u_{1,4}$	$u_{2,4}$	$u_{3,4}$	$u_{4,4} = 0$	t_5	5	$u_{0,5} = 0$	$u_{1,5}$	$u_{2,5}$	$u_{3,5}$	$u_{4,5} = 0$	
	x	x_0	x_1	x_2	x_3	x_4																																																				
t	0	0	1	2	3	4																																																				
t_0	0	$u_{0,0} = 0$	$u_{1,0}$	$u_{2,0}$	$u_{3,0}$	$u_{4,0} = 0$																																																				
t_1	1	$u_{0,1} = 0$	$u_{1,1}$	$u_{2,1}$	$u_{3,1}$	$u_{4,1} = 0$																																																				
t_2	2	$u_{0,2} = 0$	$u_{1,2}$	$u_{2,2}$	$u_{3,2}$	$u_{4,2} = 0$																																																				
t_3	3	$u_{0,3} = 0$	$u_{1,3}$	$u_{2,3}$	$u_{3,3}$	$u_{4,3} = 0$																																																				
t_4	4	$u_{0,4} = 0$	$u_{1,4}$	$u_{2,4}$	$u_{3,4}$	$u_{4,4} = 0$																																																				
t_5	5	$u_{0,5} = 0$	$u_{1,5}$	$u_{2,5}$	$u_{3,5}$	$u_{4,5} = 0$																																																				
	Consider the initial condition $u(x,0) = x(4-x)$ $u(1,0) = 1(4-1) = 3, u(2,0) = 2(4-2) = 4$ $u(3,0) = 3(4-3) = 3$	(1m)																																																								
	$u_{i,j+1} = \frac{1}{2} [u_{i-1,j} + u_{i+1,j}] \quad \text{--- (1)}$ In particular $u_{i,1} = \frac{1}{2} [u_{i-1,0} + u_{i+1,0}]$ $u_{1,1} = \frac{1}{2} [u_{0,0} + u_{2,0}] = \frac{1}{2} [0 + 4] = 2$ $u_{2,1} = \frac{1}{2} [u_{1,0} + u_{3,0}] = \frac{1}{2} [3 + 3] = 3$ $u_{3,1} = \frac{1}{2} [u_{2,0} + u_{4,0}] = \frac{1}{2} [4 + 0] = 2.$	(1m)																																																								

Q.No.	Solution and Scheme	Marks
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Again from Eqn ① $u_{i,2} = \frac{1}{2} [u_{i-1,1} + u_{i+1,1}]$
 $u_{1,2} = \frac{1}{2} [u_{0,1} + u_{2,1}] = \frac{1}{2} [0 + 3] = 1.5$
 $u_{2,2} = \frac{1}{2} [u_{1,1} + u_{3,1}] = \frac{1}{2} [2 + 2] = 2$
 $u_{3,2} = \frac{1}{2} [u_{2,1} + u_{4,1}] = \frac{1}{2} [3 + 0] = 1.5$

(1m)

Again from Eqn ① $u_{i,3} = \frac{1}{2} [u_{i-1,2} + u_{i+1,2}]$
 $u_{1,3} = \frac{1}{2} [u_{0,2} + u_{2,2}] = \frac{1}{2} [0 + 2] = 1$
 $u_{2,3} = \frac{1}{2} [u_{1,2} + u_{3,2}] = \frac{1}{2} [1.5 + 1.5] = 1.5$
 $u_{3,3} = \frac{1}{2} [u_{2,2} + u_{4,2}] = \frac{1}{2} [2 + 0] = 1$

(1m)

Also from ① $u_{i,4} = \frac{1}{2} [u_{i-1,3} + u_{i+1,3}]$
 $u_{1,4} = \frac{1}{2} [u_{0,3} + u_{2,3}] = \frac{1}{2} [0 + 1.5] = 0.75$
 $u_{2,4} = \frac{1}{2} [u_{1,3} + u_{3,3}] = \frac{1}{2} [1 + 1] = 1$
 $u_{3,4} = \frac{1}{2} [u_{2,3} + u_{4,3}] = \frac{1}{2} [1.5 + 0] = 0.75$

(1m)

Again from ① $u_{i,5} = \frac{1}{2} [u_{i-1,4} + u_{i+1,4}]$
 $u_{1,5} = \frac{1}{2} [u_{0,4} + u_{2,4}] = \frac{1}{2} [0 + 1] = 0.5$
 $u_{2,5} = \frac{1}{2} [u_{1,4} + u_{3,4}] = \frac{1}{2} [0.75 + 0.75] = 0.75$
 $u_{3,5} = \frac{1}{2} [u_{2,4} + u_{4,4}] = \frac{1}{2} [1 + 0] = 0.5$

(1m)

Thus the required values of u_{ij} are tabulated:

t \ x	0	1	2	3	4
0	0	3	4	3	0
1	0	2	3	2	0
2	0	1.5	2	1.5	0
3	0	1	1.5	1	0
4	0	0.75	1	0.75	0
5	0	0.5	0.75	0.5	0

(1m)

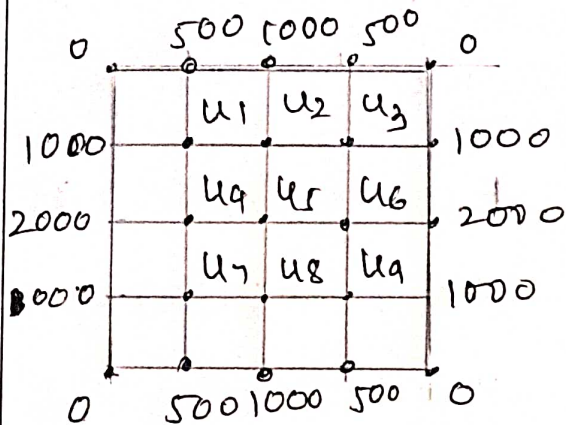
Q.No.	Solution and Scheme	Marks
8 a)	solve numerically the eqn $u_t = u_{xx}$ subject to the conditions $u(0,t) = 0 = u(1,t)$ $t \geq 0$ and $u(x,0) = \sin \pi x$, $0 \leq x \leq 1$ carryout computations for two levels taking $h = 1/3$ and $k = 1/36$	
sol ⁿ	we have Schmidt explicit formula $u_{i,j+1} = \alpha u_{i-1,j} + (1-2\alpha)u_{i,j} + \alpha u_{i+1,j}$ — (1) where $\alpha = k c^2 / h^2$ we have $c^2 = 1$, $h = 1/3$ $k = 1/36$ $\therefore \alpha = 1/4$ — (1m)	
	Hence eqn (1) becomes $u_{i,j+1} = \frac{1}{4} u_{i-1,j} + \frac{1}{2} u_{i,j} + \frac{1}{4} u_{i+1,j}$ $u_{i,j+1} = \frac{1}{4} [u_{i-1,j} + 2u_{i,j} + u_{i+1,j}]$ — (2) — (1m)	
	since $h = 1/3$ the values of x in $0 \leq x \leq 1$ $x_0 = 0$, $x_1 = 1/3$, $x_2 = 2/3$, $x_3 = 3/3 = 1$ $u(0,t) = 0 \Rightarrow u_{0,0} = u_{0,1} = u_{0,2} = u_{0,3} = 0$ $u(1,t) = 0 \Rightarrow u_{3,0} = u_{3,1} = u_{3,2} = u_{3,3} = 0$ — (1m)	
	Also $u(x,0) = \sin \pi x$, hence we have $u(x_1,0) = u_{1,0} = \sin \pi/3 = 0.866$ $u(x_2,0) = u_{2,0} = \sin 2\pi/3 = 0.866$ — (1m)	
	we shall compute $u_{1,1}$, $u_{2,1}$ (1 st level) and $u_{1,2}$, $u_{2,2}$ (2 nd level) using eqn (2) $u_{1,1} = \frac{1}{4} [u_{0,0} + 2u_{1,0} + u_{2,0}] = 0.6495$ $u_{2,1} = \frac{1}{4} [u_{1,0} + 2u_{2,0} + u_{3,0}] = 0.6495$ — (2m) $u_{1,2} = \frac{1}{4} [u_{0,1} + 2u_{1,1} + u_{2,1}] = 0.487125$ $u_{2,2} = \frac{1}{4} [u_{1,1} + 2u_{2,1} + u_{3,1}] = 0.487125$	

Q.No.	Solution and Scheme					Marks																																															
8b)	Solve the wave Eqn $\frac{\partial^2 u}{\partial t^2} = 4 \frac{\partial^2 u}{\partial x^2}$ subject to $u(0,t) = 0 = u(4,t)$ $u_t(x,0) = 0$ and $u(x,0) = x(4-x)$ by taking $h=1$ $k=0.5$ upto 4 steps <u>Ans:</u> stepsize of x : $h=1$ step size of t : $k=0.5$ since $0 \leq x \leq 4$, the pts of x are $(1m)$ $0, 1, 2, 3, 4$ since $k=0.5$, the pts of t are $0, 0.5, 1, 1.5, 2$ The values of 1st & last column are zero since $u(0,t) = 0 = u(4,t)$																																																				
	<table border="1" style="width:100%; border-collapse: collapse;"> <thead> <tr> <th style="border: none;">t \ x</th> <th style="border: none;">x₀</th> <th style="border: none;">x₁</th> <th style="border: none;">x₂</th> <th style="border: none;">x₃</th> <th style="border: none;">x₄</th> </tr> <tr> <th style="border: none;"></th> <td style="text-align: center;">0</td> <td style="text-align: center;">1</td> <td style="text-align: center;">2</td> <td style="text-align: center;">3</td> <td style="text-align: center;">4</td> </tr> </thead> <tbody> <tr> <td style="text-align: center;">t₀</td> <td style="text-align: center;">0</td> <td style="text-align: center;">$u_{0,0} = 0$</td> <td style="text-align: center;">$u_{1,0}$</td> <td style="text-align: center;">$u_{2,0}$</td> <td style="text-align: center;">$u_{3,0}$</td> <td style="text-align: center;">$u_{4,0} = 0$</td> </tr> <tr> <td style="text-align: center;">t₁</td> <td style="text-align: center;">0.5</td> <td style="text-align: center;">$u_{0,1} = 0$</td> <td style="text-align: center;">$u_{1,1}$</td> <td style="text-align: center;">$u_{2,1}$</td> <td style="text-align: center;">$u_{3,1}$</td> <td style="text-align: center;">$u_{4,1} = 0$</td> </tr> <tr> <td style="text-align: center;">t₂</td> <td style="text-align: center;">1</td> <td style="text-align: center;">$u_{0,2} = 0$</td> <td style="text-align: center;">$u_{1,2}$</td> <td style="text-align: center;">$u_{2,2}$</td> <td style="text-align: center;">$u_{3,2}$</td> <td style="text-align: center;">$u_{4,2} = 0$</td> </tr> <tr> <td style="text-align: center;">t₃</td> <td style="text-align: center;">1.5</td> <td style="text-align: center;">$u_{0,3} = 0$</td> <td style="text-align: center;">$u_{1,3}$</td> <td style="text-align: center;">$u_{2,3}$</td> <td style="text-align: center;">$u_{3,3}$</td> <td style="text-align: center;">$u_{4,3} = 0$</td> </tr> <tr> <td style="text-align: center;">t₄</td> <td style="text-align: center;">2</td> <td style="text-align: center;">$u_{0,4} = 0$</td> <td style="text-align: center;">$u_{1,4}$</td> <td style="text-align: center;">$u_{2,4}$</td> <td style="text-align: center;">$u_{3,4}$</td> <td style="text-align: center;">$u_{4,4} = 0$</td> </tr> </tbody> </table>					t \ x	x ₀	x ₁	x ₂	x ₃	x ₄		0	1	2	3	4	t ₀	0	$u_{0,0} = 0$	$u_{1,0}$	$u_{2,0}$	$u_{3,0}$	$u_{4,0} = 0$	t ₁	0.5	$u_{0,1} = 0$	$u_{1,1}$	$u_{2,1}$	$u_{3,1}$	$u_{4,1} = 0$	t ₂	1	$u_{0,2} = 0$	$u_{1,2}$	$u_{2,2}$	$u_{3,2}$	$u_{4,2} = 0$	t ₃	1.5	$u_{0,3} = 0$	$u_{1,3}$	$u_{2,3}$	$u_{3,3}$	$u_{4,3} = 0$	t ₄	2	$u_{0,4} = 0$	$u_{1,4}$	$u_{2,4}$	$u_{3,4}$	$u_{4,4} = 0$	
t \ x	x ₀	x ₁	x ₂	x ₃	x ₄																																																
	0	1	2	3	4																																																
t ₀	0	$u_{0,0} = 0$	$u_{1,0}$	$u_{2,0}$	$u_{3,0}$	$u_{4,0} = 0$																																															
t ₁	0.5	$u_{0,1} = 0$	$u_{1,1}$	$u_{2,1}$	$u_{3,1}$	$u_{4,1} = 0$																																															
t ₂	1	$u_{0,2} = 0$	$u_{1,2}$	$u_{2,2}$	$u_{3,2}$	$u_{4,2} = 0$																																															
t ₃	1.5	$u_{0,3} = 0$	$u_{1,3}$	$u_{2,3}$	$u_{3,3}$	$u_{4,3} = 0$																																															
t ₄	2	$u_{0,4} = 0$	$u_{1,4}$	$u_{2,4}$	$u_{3,4}$	$u_{4,4} = 0$																																															
	Now consider $u(x,0) = x(4-x)$ $u_{1,0} = 1(4-1) = 3$ $u_{2,0} = 2(4-2) = 4$ $(1m)$ $u_{3,0} = 3(4-3) = 1$																																																				
	Next consider $u_{i,1} = \frac{1}{2} [u_{i-1,0} + u_{i+1,0}]$ $u_{1,1} = \frac{1}{2} [u_{0,0} + u_{2,0}] = \frac{1}{2} [0 + 4] = 2$ $(1m)$ $u_{2,1} = \frac{1}{2} [u_{1,0} + u_{3,0}] = \frac{1}{2} [3 + 3] = 3$ $u_{3,1} = \frac{1}{2} [u_{2,0} + u_{4,0}] = \frac{1}{2} [4 + 0] = 2$																																																				

Q.No.	Solution and Scheme	Marks																																				
	<p>Now consider explicit formula to find remaining values</p> $u_{i,j+1} = u_{i-1,j} + u_{i+1,j} - u_{i,j-1}$ $u_{1,2} = u_{0,1} + u_{2,1} - u_{1,1} = 0 + 3 - 3 = 0$ $u_{2,2} = u_{1,1} + u_{3,1} - u_{2,0} = 2 + 2 - 4 = 0$ $u_{3,2} = u_{2,1} + u_{4,1} - u_{3,0} = 3 + 0 - 3 = 0$	(1m)																																				
	$u_{1,3} = u_{0,2} + u_{2,2} - u_{1,1} = 0 + 0 - 2 = -2$ $u_{2,3} = u_{1,2} + u_{3,2} - u_{2,1} = 0 + 0 - 3 = -3$ $u_{3,3} = u_{2,2} + u_{4,2} - u_{3,1} = 0 + 0 - 2 = -2$	(1m)																																				
	$u_{1,4} = u_{0,3} + u_{2,3} - u_{1,2} = 0 - 3 - 0 = -3$ $u_{2,4} = u_{1,3} + u_{3,3} - u_{2,2} = -2 - 2 - 0 = -4$ $u_{3,4} = u_{2,3} + u_{4,3} - u_{3,2} = -3 + 0 - 0 = -3$	(1m)																																				
	<p>Thus required values of u_{ij} are tabulated</p>																																					
	<table border="1" data-bbox="188 1240 1342 1720"> <thead> <tr> <th>$t \backslash x$</th> <th>0</th> <th>1</th> <th>2</th> <th>3</th> <th>4</th> </tr> </thead> <tbody> <tr> <th>0</th> <td>0</td> <td>3</td> <td>4</td> <td>3</td> <td>0</td> </tr> <tr> <th>0.5</th> <td>0</td> <td>2</td> <td>3</td> <td>2</td> <td>0</td> </tr> <tr> <th>1</th> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> </tr> <tr> <th>1.5</th> <td>0</td> <td>-2</td> <td>-3</td> <td>-2</td> <td>0</td> </tr> <tr> <th>2</th> <td>0</td> <td>-3</td> <td>4</td> <td>-3</td> <td>0</td> </tr> </tbody> </table>	$t \backslash x$	0	1	2	3	4	0	0	3	4	3	0	0.5	0	2	3	2	0	1	0	0	0	0	0	1.5	0	-2	-3	-2	0	2	0	-3	4	-3	0	(1m)
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2	0	-3	4	-3	0																																	

Q.No.	Solution and Scheme	Marks
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8C) Solve the elliptic Eqn $u_{xx} + u_{yy} = 0$ for the following square mesh with boundary values as shown. Find the first iterative values of u_i ($i = 1$ to 9) to the nearest integer



S.F - std 5 pt formula
D.F - Diagonal 5 pt formula

solⁿ u_5 is located at the centre of the region and hence by the std 5 pt formula

$$u_5 = \frac{1}{4} [2000 + 2000 + 1000 + 1000]$$

$$u_5 = 1500$$

(1m)

Next we shall compute u_1, u_3, u_7, u_9 by the diagonal 5 pt formula

$$u_1 = \frac{1}{4} (0 + 1500 + 2000 + 1000) = 1125$$

$$u_3 = \frac{1}{4} (1000 + 2000 + 1500 + 0) = 1125$$

$$u_7 = 1125 = u_9$$

(1m)

Further we compute u_2, u_4, u_6, u_8 by S.F

$$u_2 = \frac{1}{4} [1125 + 1125 + 1000 + 1500] = 1187.5$$

$$u_4 = \frac{1}{4} [2000 + 1500 + 1125 + 1125] = 1437.5$$

$$u_6 = \frac{1}{4} [1500 + 2000 + 1125 + 1125] = 1437.5$$

$$u_8 = \frac{1}{4} [1125 + 1125 + 1500 + 1000] = 1187.5$$

(1m)

Q.No.

Solution and Scheme

Marks

These values are regarded as the initial approximations to commence the Liebmann's iteration we compute u_i ($i=1$ to 9) in the serial order by using the latest iteration values by applying S.F

$$u_1^{(1)} = \frac{1}{4} [1000 + 1187.5 + 500 + 1437.5] = 1031.25$$

$$u_2^{(1)} = \frac{1}{4} [1031.25 + 1125 + 1000 + 1500] = 1164.0625$$

$$u_3^{(1)} = \frac{1}{4} [1164.0625 + 1000 + 500 + 1437.5] = 1025.39$$

$$u_4^{(1)} = \frac{1}{4} [2000 + 1500 + 1031.25 + 1125] = 1414.0625$$

$$u_5^{(1)} = \frac{1}{4} [1414.0625 + 1437.5 + 1164.0625 + 1187.5] = 1300.7813$$

$$u_6^{(1)} = \frac{1}{4} [1300.78 + 2000 + 1025.39 + 1125] = 1362.79$$

$$u_7^{(1)} = \frac{1}{4} [1000 + 1187.5 + 1414.0625 + 500] = 1025.39$$

$$u_8^{(1)} = \frac{1}{4} [1025.4 + 1125 + 1300.79 + 1000] = 1112.79$$

$$u_9^{(1)} = \frac{1}{4} [1112.79 + 1000 + 1362.79 + 500] = 993.89$$

Thus required first iterative values to the nearest integer are as follows

$$u_1 = 1031, u_2 = 1164, u_3 = 1025, u_4 = 1414$$

$$u_5 = 1301, u_6 = 1363, u_7 = 1025$$

$$u_8 = 1113, u_9 = 994$$

(3m)

(1m)

Q.No.	Solution and Scheme	Marks
9(a)	<p>R-K method</p> <p>By data $\frac{d^2y}{dx^2} = x \left(\frac{dy}{dx}\right)^2 - y^2$, $y(0)=1$ $y'(0)=0$</p> <p>Put $\frac{dy}{dx} = z \Rightarrow \frac{d^2y}{dx^2} = \frac{d}{dx} \left(\frac{dy}{dx}\right) = \frac{dz}{dx}$</p> <p>$\frac{dz}{dx} = x z^2 - y^2$, $y=1$, $z=0$ at $x=0$.</p> <p>Now we have system of eqns</p> <p>$f(x, y, z) = z$.</p> <p>$g(x, y, z) = x z^2 - y^2$, $x_0=0$ $y_0=1$ $h=0.2$, $z_0=0$ (1m)</p> <p>We shall compute the following</p> <p>$k_1 = h f(x_0, y_0, z_0) = (0.2) f(0, 1, 0)$</p> <p>$k_1 = (0.2) (0) = 0$</p> <p>$l_1 = h g(x_0, y_0, z_0) = 0.2 [g(0, 1, 0)]$</p> <p>$l_1 = 0.2 \{ 0 - 1^2 \} = -0.2$</p> <p>$k_2 = h f \left(x_0 + \frac{h}{2}, y_0 + \frac{k_1}{2}, z_0 + \frac{l_1}{2} \right)$</p> <p>$k_2 = 0.2 f(0.1, 1, -0.1) = (0.2) (-0.1)$ (2m)</p> <p>$k_2 = -0.02$</p> <p>$l_2 = h g \left\{ 0.1, 1, -0.1 \right\}$</p> <p>$= 0.2 [(0.1) (-0.1)^2 - 1^2] = -0.1998$</p>	

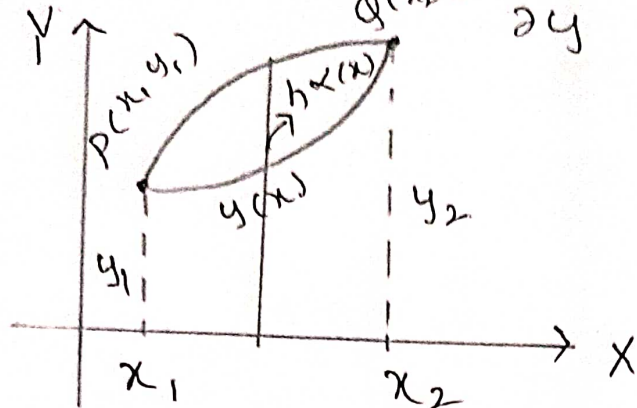
Q.No.	Solution and Scheme	Marks
	$k_3 = h f \left(x_0 + \frac{h}{2}, y_0 + \frac{k_2}{2}, z_0 + \frac{l_2}{2} \right)$ $k_3 = 0.2 f (0.1, 0.99, -0.0999)$ $k_3 = (0.2) (-0.0999) = -0.01998$ $l_3 = h g (x_0, y_0, z_0) =$ $l_3 = (0.2) g (0.1, 0.99, -0.0999)$ $l_3 = 0.2 [(0.1)(-0.0999)^2 - (0.99)^2] = -0.1958$ $k_4 = h f (x_0 + h, y_0 + k_3, z_0 + l_3)$ $k_4 = 0.2 f (0.2, 0.98002, -0.1958)$ $k_4 = (0.2) (-0.1958) = -0.03916$ $l_4 = h g (0.2, 0.98002, -0.1958)$ $l_4 = (0.2) [(0.2)(-0.1958)^2 - (0.98002)^2]$ $l_4 = -0.19055$ $K = \frac{1}{6} \{ k_1 + 2k_2 + 2k_3 + k_4 \}$ $K = \frac{1}{6} \{ 0 + 2(-0.02) + 2(-0.01998) + (-0.03916) \}$ $K = -0.0199$ $y(x_0 + h) = y_0 + K = 1 - 0.0199$ <div style="border: 1px solid black; padding: 5px; display: inline-block;"> $y(0.2) = 0.9801$ </div>	<p style="text-align: right;">(2m)</p> <p style="text-align: right;">(1m)</p>

Q.No.

Solution and Scheme

Marks

9 b) Euler's Eqn $\frac{\partial f}{\partial y} - \frac{d}{dx} \left(\frac{\partial f}{\partial y'} \right) = 0$



(1m)

Let I be an Extremum along some curve $y = y(x)$ passing through $P(x_1, y_1)$ and $Q(x_2, y_2)$

Let $y = y(x) + h\alpha(x)$ — (1) be the neighbouring curve (where h is small)

joining these points so that we must have $\alpha(x_1) = 0$ at P &

$\alpha(x_2) = 0$ at Q (2) when $h = 0$ these two curves coincide thus

making I an Extremum i.e.

$$I = \int_{x_1}^{x_2} f(x, y(x) + h\alpha(x), y'(x) + h\alpha'(x)) dx$$

is Extremum when $h = 0$

(2m)

This requires $\frac{dI}{dh} = 0$ when $h = 0$

treating I to be a function of h

Q.No.	Solution and Scheme	Marks
	<p> $\frac{dI}{dh} = \int_{x_1}^{x_2} \frac{\partial}{\partial h} f(x, y(x) + h\alpha(x), y'(x) + h\alpha'(x)) dx$ </p> <p>Applying chain rule for partial derivative in R.H.S we have</p> <p> $\frac{dI}{dh} = \int_{x_1}^{x_2} \left\{ \frac{\partial f}{\partial x} \frac{\partial x}{\partial h} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial h} + \frac{\partial f}{\partial y'} \frac{\partial y'}{\partial h} \right\} dx$ </p> <p>But h is independent of $x \Rightarrow \frac{\partial x}{\partial h} = 0$</p> <p>let us consider (1) & diff w.r.t x</p> <p> $y' = y'(x) + h\alpha'(x) \quad \text{--- (4)}$ </p> <p>we have from (1) $\frac{\partial y}{\partial h} = \alpha(x)$ and</p> <p>from (4) $\frac{\partial y'}{\partial h} = \alpha'(x)$</p> <p>using these in Eqn (3)</p> <p> $\frac{dI}{dh} = \int_{x_1}^{x_2} \left[\frac{\partial f}{\partial y} \alpha(x) + \frac{\partial f}{\partial y'} \alpha'(x) \right] dx \quad \text{--- (2m)}$ </p> <p>Integrating the 2nd term of R.H.S</p> <p> $\frac{dI}{dh} = \int_{x_1}^{x_2} \left[\frac{\partial f}{\partial y} \alpha(x) dx \right] +$ $\left[\frac{\partial f}{\partial y'} \alpha(x) \right]_{x_1}^{x_2} - \int_{x_1}^{x_2} \alpha(x) \frac{d}{dx} \left(\frac{\partial f}{\partial y'} \right) dx$ </p>	

Q.No.	Solution and Scheme	Marks
	$\frac{dI}{dh} = \int_{x_1}^{x_2} \frac{\partial f}{\partial y} \alpha(x) dx +$ $\left\{ \frac{\partial f}{\partial y} \alpha(x_2) - \frac{\partial f}{\partial y} \alpha(x_1) \right\} - \int_{x_1}^{x_2} \alpha(x) \frac{d}{dx} \left(\frac{\partial f}{\partial y'} \right) dx$ $\frac{dI}{dh} = \int_{x_1}^{x_2} \left[\frac{\partial f}{\partial y} - \frac{d}{dx} \left(\frac{\partial f}{\partial y'} \right) \right] \alpha(x) dx$ <p>$\therefore \alpha(x_1) = 0 = \alpha(x_2)$</p> <p>But $\frac{dI}{dh} = 0$ when $h = 0$ for I to be Extremum. Hence integrand in the RHS must be zero since $\alpha(x)$ is arbitrary we must have</p> $\frac{\partial f}{\partial y} - \frac{d}{dx} \left(\frac{\partial f}{\partial y'} \right) = 0 \quad \text{--- (2m)}$ <p>This is required Euler's Eqn.</p> <p>9C) $f(x, y, y') = y^2 + y'^2 + 2y e^x$ --- (1m)</p> <p>Euler's Eqn $\frac{\partial f}{\partial y} - \frac{d}{dx} \left(\frac{\partial f}{\partial y'} \right) = 0$ --- (1m)</p> $(2y + 2e^x) - \frac{d}{dx} (2y') = 0 \quad \text{--- (1m)}$	

Q.No.	Solution and Scheme	Marks
	$\Rightarrow y + e^x - y'' = 0$ $\Rightarrow y'' - y = e^x \text{ or } (D^2 - 1)y = e^x \quad D = \frac{d}{dx}$ <p>A.E is $m^2 - 1 = 0 \Rightarrow m = \pm 1$</p> $y_c(x) = c_1 e^x + c_2 e^{-x}$ $y_p = \frac{e^x}{D^2 - 1} \quad \text{Put } D = 1 \text{ in } f(D)$ $y_p = \frac{e^x}{1 - 1} = \frac{e^x}{0}$ $y_p = x \frac{e^x}{f'(D)} = x \cdot \frac{e^x}{2D} = \frac{x}{2} \frac{1}{D} e^x$ $y_p = \frac{x}{2} e^x$ $y = y_c + y_p, \quad y = c_1 e^x + c_2 e^{-x} + \frac{x e^x}{2}$	<p>(1m)</p> <p>(2m)</p>

Q.No.	Solution and Scheme	Marks
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10 a) Milne's Predictor - Corrector method

Given Eqn $2 \frac{d^2y}{dx^2} = 4x + \frac{dy}{dx}$

$\frac{d^2y}{dx^2} = 2x + \frac{1}{2} \frac{dy}{dx}$ or $y'' = 2x + \frac{y'}{2}$

Put $y' = z \Rightarrow y'' = z'$

$\Rightarrow z' = 2x + \frac{z}{2}$ $h = 0.1$

x	$x_0 = 1$	$x_1 = 1.1$	$x_2 = 1.2$	$x_3 = 1.3$
y	$y_0 = 2$	$y_1 = 2.2156$	$y_2 = 2.4649$	$y_3 = 2.7514$
$y' = z$	$z_0 = 2$	$z_1 = 2.3178$	$z_2 = 2.6725$	$z_3 = 3.0657$
$y'' = z'$	$z'_0 = 3$	$z'_1 = 3.3589$	$z'_2 = 3.73625$	$z'_3 = 4.13285$

consider Milne's Predictor formulae

$y_4^{(P)} = y_0 + \frac{4h}{3} (2z_1 - z_2 + 2z_3)$

$z_4^{(P)} = z_0 + \frac{4h}{3} (2z'_1 - z'_2 + 2z'_3)$

$y_4^{(P)} = 2 + \frac{4}{3} (0.1) [2(2.3178) - 2.6725 + 2(3.0657)]$

$y_4^{(P)} = 3.0793$

$z_4^{(P)} = 2 + \frac{4}{3} (0.1) [2(3.3589) - 3.73625 + 2(4.13285)]$

$z_4^{(P)} = 3.4996$

consider Milne's corrector formulae

$y_4^{(C)} = y_2 + \frac{h}{3} (z_2 + 4z_3 + z_4^{(P)})$

$z_4^{(C)} = z_2 + \frac{h}{3} (z'_2 + 4z'_3 + z'_4)$

(1m)

(1m)

(1m)

Q.No.	Solution and Scheme	Marks
	$y_4^{(c)} = 2.4649 + \frac{0.1}{3} [2.6725 + 4(3.0657) + 2(3.4996)]$	
	$y_4^{(c)} = \underline{3.0794}$	(1m)
	$z_4^1 = 2x_4 + \frac{z_4^{(p)}}{2} = 2(1.4) + \frac{3.4996}{2}$	
	$z_4^1 = 4.5498$	
	$z_4^{(c)} = 2.6725 + \frac{0.1}{3} [3.73625 + 4(4.13285) + 4.5498]$	
	$z_4^{(c)} = 3.4997$	(1m)
	<p>Applying corrector formula once again for $y_4^{(c)}$</p>	
	$y_4^{(c)} = 2.4649 + \frac{0.1}{3} [2.6725 + 4(3.0657) + 2(3.4997)]$	
	$y_4^{(c)} = \underline{3.0794}$	(1m)
	<p>Thus $y(1.4) = 3.0794$</p>	

Q.No.	Solution and Scheme	Marks
10 b)	Prove that geodesics of a plane are straight lines	
Ans:	let $y = y(x)$ be a curve joining two pts $P(x_1, y_1)$ & $Q(x_2, y_2)$ in the XOY plane. we know that the arc length bet ⁿ P and Q is given by	
	$S = \int_{x_1}^{x_2} \frac{ds}{dx} dx = \int_{x_1}^{x_2} \sqrt{1 + \left(\frac{dy}{dx}\right)^2} dx$	(1m)
	i.e $S = I = \int_{x_1}^{x_2} \sqrt{1 + (y')^2} dx$	
	we need to find the curve $y(x)$ such that I is minimum.	
	let $f(x, y, y') = \sqrt{1 + (y')^2}$	(1m)
	Euler's eqn $\frac{\partial f}{\partial y} - \frac{d}{dx} \left(\frac{\partial f}{\partial y'} \right) = 0$	
	$\Rightarrow 0 - \frac{d}{dx} \left\{ \frac{1 \times y'}{\sqrt{1 + (y')^2}} \right\} = 0$	
	$\frac{d}{dx} \left\{ \frac{y'}{\sqrt{1 + (y')^2}} \right\} = 0$	(1m)
	$\frac{\sqrt{1 + (y')^2} \cdot y'' - y' \cdot \frac{1}{\sqrt{1 + (y')^2}} \cdot 2y' \cdot y''}{1 + (y')^2} = 0$	
	$1 + (y')^2$	(1m)

Q.No.	Solution and Scheme	Marks
	$\frac{[1 + (y')^2]y'' - (y')^2 y''}{(1 + [y']^2) \cdot \sqrt{1 + (y')^2}} = 0$ $[1 + (y')^2]y'' - (y')^2 y'' = 0$ $y'' + \cancel{(y')^2 y''} - \cancel{(y')^2 y''} = 0$ $y'' = 0 \Rightarrow \frac{d^2y}{dx^2} = 0 \quad \text{Integrating w.r.t } x \quad (1m)$ $\frac{dy}{dx} = C_1 \quad \text{Integrate w.r.t } x \text{ once again}$ $y = C_1 x + C_2 \quad \text{which is a straight line} \quad (2m)$ <p>Hence geodesics on a plane are straight - lines.</p>	

Q.No.	Solution and Scheme	Marks
10c)	<p>Let $I = \int_0^1 [(y')^2 + 12xy] dx$</p> <p>$f(x, y, y') = (y')^2 + 12xy$ — (1m)</p> <p>Euler's eqn $\frac{\partial f}{\partial y} - \frac{d}{dx} \left(\frac{\partial f}{\partial y'} \right) = 0$ — (1m)</p> <p>$\frac{\partial f}{\partial y} = 12x$ $\frac{\partial f}{\partial y'} = 2y'$</p> <p>$\Rightarrow 12x - \frac{d}{dx} (2y') = 0$ i.e.</p> <p>$12x - 2y'' = 0 \Rightarrow 6x - y'' = 0$</p> <p>$y'' = 6x$ Integrating w.r.t x — (1m)</p> <p>twice</p> <p>$\frac{dy}{dx} = \frac{3}{1} \cdot \frac{x^2}{2} + C_1$</p> <p>$y = \frac{3}{3} \cdot \frac{x^3}{3} + C_1x + C_2$</p> <p>$y(x) = x^3 + C_1x + C_2$ — (1)</p> <p>Using the given conditions</p> <p>$y(0) = 0 \Rightarrow y = 0$ at $x = 0$</p> <p>$y(1) = 1 \Rightarrow y = 1$ at $x = 1$</p> <p>$y(0) = 0 + 0 + C_2 \Rightarrow \boxed{0 = C_2}$ — (1m)</p> <p>$y(1) = 1 + C_1 + C_2 \Rightarrow 1 = 1 + C_1 + 0$</p> <p>$\Rightarrow \boxed{C_1 = 0}$ — (1m)</p> <p>Substituting in eqn (1)</p> <p>$y = x^3 + 0 + 0 \Rightarrow y = x^3$ is — (1m)</p> <p>required soln.</p>	

Q.No.

Solution and Scheme

Marks

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