

ORPORATE

 INSTITUTE OF SCIENCE AND TECHNOLOGY, BHOPAL

Important Question/ Practice Set (Mathematics –III (BT-301)) Faculty Name : Akhilesh Jain

UNIT-II Numerical Differentiation, Numerical integration: Trapezoidal rule and Simpson's 1/3rd and 3/8 rules. Solution of Simultaneous Linear Algebraic Equations by Gauss's Elimination, Gauss's Jordan, Crout's methods, Jacobi's, Gauss-Seidal, and Relaxation method.,

Numerical Differentiation:

Differentiate Newton's forward interpolation formula with respect to "*p*" we get following **Newton's forward difference formula:**

Numerical Differentiation:
\nDifferentiate Newton's forward interpolation formula with respect to "*p*" we get following
\n**Newton's forward difference formula:**
\n
$$
f'(x) = f'(a + ph) = \frac{1}{h} \left[\Delta f(a) + \frac{2p-1}{2!} \Delta^2 f(a) + \frac{3p^2 - 6p + 2}{3!} \Delta^3 f(a) + \frac{4p^3 - 18p^2 + 22p - 6}{4!} \Delta^4 f(a) + \dots \right]
$$
\n
$$
f''(x) = f''(a + ph) = \frac{1}{h^2} \left[\Delta^2 f(a) + (p-1) \Delta^3 f(a) + \frac{6p^2 - 18p + 11}{12} \Delta^4 f(a) + \dots \right]
$$

When $x=x_0$ then $p=x-x_0/h=0$ hence these formulae reduce to

When x=x₀ then
$$
p=x-x_0/h = 0
$$
 hence these formulae reduce to
\n $f'(x) = f'(a) = \frac{1}{h} \left[\Delta f(a) - \frac{1}{2} \Delta^2 f(a) + \frac{1}{3} \Delta^3 f(a) - \frac{1}{4} \Delta^4 f(a) + \dots \right]$

Newton's Backward difference formula:

$$
f(x)=f'(a)=\frac{1}{h}\left[\Delta f(a)-\frac{1}{2}\Delta f(a)+\frac{1}{3}\Delta f(a)-\frac{1}{4}\Delta f(a)+\dots\dots\dots\dots\right]
$$

\nNewton's Backward difference formula:
\n
$$
f'(x)=f'(a+ph)=\frac{1}{h}\left[\nabla f(x_n)+\frac{2p+1}{2!}\nabla^2 f(x_n)+\frac{3p^2+6p+2}{6}\nabla^3 f(x_n)+\frac{4p^3-18p^2+22p-6}{4!}\nabla^4 f(x_n)+\dots\dots\dots\right]
$$

\n
$$
f''(x)=f''(a+ph)=\frac{1}{h^2}\left[+\nabla^2 f(x_n)+(p+1)\nabla^3 f(x_n)+\frac{6p^2+18p+11}{12}\nabla^4 f(x_n)+\dots\dots\dots\right]
$$

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$$

Numerical Differentiation

Q.1 Find $f'(x)$ at $x=0.1$ given that $x:$ 0.1 0.2 0.3 0.4
 $f(x):$ 0.9975 0.9900 0.9776 0.9604 iven that
0.1 0.2 0.3 0.4 : *x* [**RGPV. MAY 19] Q.2** Find the first and second derivatives of $f(x)$ at (i) $x = 1.1$ (ii) 1.6
 $x: 1 \t 1.1 \t 1.2 \t 1.3 \t 1.4 \t 1.5 \t 1.6$ $x: 1 \t1.1 \t1.2 \t1.3 \t1.4 \t1.5 \t1.6$
 $f(x): 7.989 \t8.403 \t8.781 \t9.129 \t9.451 \t9.750 \t10.031$ *x* **(i) 3.952, -3.7417 (ii)2.7477, -0.71 , [Dec. 2007, 11,June 2013] Q.3** Find the first and second derivatives of $f(x)$ at $x = 1.1$
 $x: 1 \t 1.2 \t 1.4 \t 1.6 \t 1.8 \t 2.0$ $x:$ 1 1.2 1.4 1.6 1.8 2.0
 $f(x):$ 0 0.128 0.544 1.296 1.432 4 *x* **Ans:** -0.5030, -24.13 **[June 2009, Feb. 2010, June 2014, Dec. 2015] Q.4** Find $f'(x)$ and $f''(x)$ at $x=6$ given that
 $x: 4.5 \t 5 \t 5.5 \t 6 \t 6.5 \t 7 \t 7.5$ $x:$ 4.5 5 5.5 6 6.5 7 7.5
 $f(x):$ 9.69 12.9 16.71 21.18 26.37 32.34 39.15 *x* [**RGPV. Dec. 2014] Q.5** For the given table find $f'(x)$ at $x = 1.0$ $f(x)$: 0.841 0.891 0.932 0.963 at $x = 1.0$
: 1.0 1.1 1.2 1.3 *x* : **ANS: 0.5417 [[RGPV. JUNE 2007] Q.6** Find the first and second derivatives of $f(x)$ at $x = 1.2$ from the Following table $f(x)$: 0 1 5 6 8 : 1 2 3 4 5 *x* **ANS: 15.167 [JUNE 2003] Q.7** Use Newton's Divided difference formula, find $f'(10)$ from the following data *x* | 3 | 5 | 11 | 27 | 34 | Ans: 233 *f(x)* -13 23 899 17315 35606 **[RGPV. Dec. 2010**]

Practice Set : By Prof. Akhilesh Jain , Department of Mathematics, CIST , Bhopal (akhiljain2929@gmail.com): 9630451272(1)

Solution of Algebraic Simultaneous linear equations:

Linear Algebraic Equations: Let system of linear equations is:

 $a_1x + b_1y + c_1z = d_1, a_2x + b_2y + c_2z = d_2, a_3x + b_3y + c_3z = d_3$

1. Direct Methods:

(i) Gauss Elimination method (Method of Pivoting) : In essence, we wish to eliminate unknowns from the equations by a sequence of algebraic steps.

Let augmented matrix **[A:b]=** $1 \quad v_1 \quad c_1 \quad u_1$ 2 v_2 c_2 u_2 3 v_3 c_3 u_3 a_1 b_1 c_1 d a_2 b_2 c_2 d a_3 b_3 c_3 d $\begin{bmatrix} a_1 & b_1 & c_1 & d_1 \end{bmatrix}$ $\begin{bmatrix} 1 & 1 & 1 \\ 1 & k & 1 \end{bmatrix}$ $\begin{vmatrix} a_2 & b_2 & c_2 \end{vmatrix}$ $\begin{bmatrix} a_3 & b_3 & c_3 & d_3 \end{bmatrix}$

Normalization (i) Let $a_1 \neq 0$. Then by $27x + 6y - z = 85$, $6x + 15y + 2z = 72$, $x + y + 54z = 110$

and $R_{31}(\frac{-a_3}{a_1}) \Rightarrow R_3 = R_3 - \frac{a_3}{a_1}R_1$ $R_{31}(\frac{-a_3}{a_1}) \Rightarrow R_3 = R_3 - \frac{a_3}{a_1}R$ $(a_1 \quad a_2) \Rightarrow R_3 = R_3 - \frac{a_3}{2} R_1$ we get $\approx \begin{vmatrix} a_1 & b_1 & c_1 & d_1 \\ 0 & b_2 & c_2 & d_2 \end{vmatrix}$ 2 c_2 a_2 c_3 c_3 a_3 0 b_2 ' c_2 ' d_2 ' 0 b_3 ' c_3 ' d_3 ' a_1 b_1 c_1 d b_2 c_2 d b_3 c_3 d $\begin{bmatrix} a_1 & b_1 & c_1 & d_1 \end{bmatrix}$ $\approx \begin{vmatrix} a_1 & b_1 & c_1 \\ 0 & b_2 & c_2 \end{vmatrix} \begin{vmatrix} a_1 \\ d_2 \end{vmatrix}$ he $\begin{bmatrix} 0 & b_3 & c_3 \end{bmatrix}$ $\begin{bmatrix} d_3 \end{bmatrix}$ here a1 is called **pivoting element**.

Reduction : Now take b_2 **'** ($\neq 0$) as the pivoting element, and use $R_{32}(\frac{-b_3}{b_2}) \Rightarrow R_3 = R_3 - \frac{b_3}{b_2}R_2$ $\frac{(-b_3)}{b_2}$ $\Rightarrow R_3 = R_3 - \frac{b_3}{b_2}$ $R_{32}(\frac{-b_3}{b_2}) \Rightarrow R_3 = R_3 - \frac{b_3}{b_2}R_3$

We get a_1 b_1 c_1 a_1 2 c_2 a_2 $3 \int a_3$ 0 b_2 ' c_2 ' d_2 ' 0 0 c_3 " d_3 " a_1 b_1 c_1 d b_2 ['] c_2 ['] $\Big| d$ c_3 " $\Big| d$ $\begin{bmatrix} a_1 & b_1 & c_1 & d_1 \end{bmatrix}$ $\begin{bmatrix} a_1 & b_1 & c_1 \\ 0 & b_1 & c_1 \end{bmatrix} \begin{bmatrix} a_1 \\ d_1 \end{bmatrix}$ \approx | 0 b_2 c_2 $|d_2|$ | a $\begin{bmatrix} 0 & 0 & c_3 \end{bmatrix}^n \begin{bmatrix} d_3 \end{bmatrix}^n$ after solving this matrix by back substitution we get required results.

Note: This method fails if *a1, b2"* or *c3""* becomes zero. In such cases by inter changing the rows we can get the non zero pivots.

(ii) Gauss Jordan Method: It is a variation of Gauss elimination. The differences are:

- When an unknown is eliminated from an equation, it is also eliminated from all other equations.

- All rows are **normalized by dividing them by their pivot element.**

Hence, the elimination step results in an identity matrix rather than a triangular matrix. Back substitution is, therefore, not necessary.

All the techniques developed for Gauss elimination are still valid for Gauss-Jordan elimination.

GAUSS-JORDAN ELIMINATION:

- 1. Get a 1 in upper left corner (by row ops 1 and/or 2)
- 2. Get 0's everywhere else in its column (by row op 3)
- 3. Mentally delete row 1 and column 1. What remains is a smaller **submatrix**.
- 4. Get 1 in upper left-hand corner of the *sub matrix*.
- 5. Get 0's everywhere else in its column for *all rows* in the matrix (not just the submatrix).
- 6. Mentally delete row 1 and column 1 of the submatrix, forming an even smaller submatrix.
- 7. Repeat 4, 5, 6 until you can go no further.
- 8. The matrix will now be in **reduced row-echelon form** (RREF), or just **reduced form**.
- 6. Re-write the system in natural form.
- 7. State the solution.
- A. If you get a row of all zeros, use row op 1 to make it the last row
- B. If you get a row with all zeros to the left of the line, and a non-zero on the right, STOP (no solution).

(ii) LU Factorization Method(or Crout's Method , or Choleskey's Method)

For a nonsingular matrix [*A*] on which one can successfully conduct the Naïve Gauss elimination forward elimination steps, one can always write it as

Step –I TAKE [A]=[L][U]

Step –II : Take [L][Z]=[b] **Step-III** . [U][X]=[Z] Where $Z=[z_1, z_2, z_3]$ **Step-IV :** Use back Substitution to find values of *x, y, z*

 x_n

ITRATIVE METHODS FOR SOLVING SIMULTANEOUS LINEAR EQUATION:

(i) Jacobi Method **:** Let system of equations is

nations is
 $a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \dots + a_{1n}x_n = b_1$ $a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \dots + a_{1n}x_n = b_1$
 $a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + \dots + a_{2n}x_n = b_2$ $a_{n1}x_1 + a_{n2}x_2 + a_{n3}x_3 + \dots + a_{nn}x_n = b_n$

Solve each equation for one variable:

For first equation $|a_{11}| > |a_{11}| + |a_{12}|$ $+ |a_{1n}|$, For Second equation $|a_{22}| > |a_{21}| + |a_{23}|$ $+ |a_{2n}|$

$$
+|a_{12}| \dots + |a_{1n}|, \text{ For Second equation } |a_{22}| > |a_{21}| + |a_{23}| \dots + |a_{2n}| \dots
$$

\n
$$
x_1 = \frac{1}{a_{11}} [b_1 - (a_{12}x_2 + a_{13}x_3 + \dots + a_{1n}x_n)]
$$

\n
$$
x_2 = \frac{1}{a_{22}} [b_2 - (a_{21}x_1 + a_{23}x_3 + \dots + a_{2n}x_n)]
$$

\n
$$
\dots
$$

\n
$$
x_n = \frac{1}{a_{nn}} [b_n - (a_{n1}x_1 + a_{n2}x_2 + \dots + a_{n,n-1}x_{n-1})]
$$

\n
$$
x_1^{(i+1)} = \frac{1}{a_{11}} [b_1 - (a_{12}x_2^{(i)} + a_{13}x_3^{(i)} + \dots + a_{1n}x_n^{(i)})]
$$

\n
$$
x_2^{(i+1)} = \frac{1}{a_{22}} [b_2 - (a_{21}x_1^{(i)} + a_{23}x_3^{(i)} + \dots + a_{2n}x_n^{(i)})]
$$

\n
$$
\dots
$$

\n
$$
x_n^{(i+1)} = \frac{1}{a_{nn}} [b_n - (a_{n1}x_1^{(i)} + a_{n2}x_2^{(i)} + \dots + a_{n,n-1}x_{n-1}^{(i)})]
$$

The Iteration formulas are

Gauss-Seidel Method:

In most cases using the newest values on the right-hand side equations will provide better estimates of the next value. If this is done, then we are using the Gauss-Seidel Method:

The Iteration formulas are:

$$
x_1^{(i+1)} = \frac{1}{a_{11}} \left[b_1 - \left(a_{12} x_2^{(i)} + a_{13} x_3^{(i)} + \dots + a_{1n} x_n^{(i)} \right) \right]
$$

\n
$$
x_2^{(i+1)} = \frac{1}{a_{22}} \left[b_2 - \left(a_{21} x_1^{(i+1)} + a_{23} x_3^{(i)} + \dots + a_{2n} x_n^{(i)} \right) \right]
$$

\n
$$
x_n^{(i+1)} = \frac{1}{a_{nn}} \left[b_n - \left(a_{n1} x_1^{(i+1)} + a_{n2} x_2^{(i+1)} + \dots + a_{n,n-1} x_{n-1}^{(i)} \right) \right]
$$

Note: 1. *Why use Jacobi* ? Ans: Because you can separate the n-equations into n independent tasks; it is very well suited to computers with parallel processors.

2. *If either method converges, Gauss-Seidel converges faster than Jacobi.*

Solution of Simultaneous Linear Algebraic Equations

- **Solution of Simultaneous Linear Algebraic Equations**
 Q.27 Solve by **Gauss elimination** method $10x + y + 2z = 13$, $3x + 10y + z = 14$, $2x + 3y + 10z = 15$
- **Q.27** Solve by **Gauss elimination** method $10x + y + 2z = 13$, $3x + 10y + z = 14$, $2x + 3y + 10z = 15$
 Q.28 Solve by **Gauss elimination** method $6x + 3y + 2z = 6$, $6x + 4y + 3z = 0$, $20x + 15y + 12z = 0$ [Nov. 18]
 Q.29 Solve by **G**
- **Q.29** Solve by **Gauss elimination** method $x + y + z = 9$, $2x 3y + 4z = 13$, $3x + 4y + 5z = 40$
- **Q.30** Apply **factorization method** to solve the equation $10x + y + 2z = 13$, $3x + 10y + z = 14$, $2x + 3y + 10z = 15$
- **Q.31** Apply **factorization method** to solve the equation :3x +2y + 7z = 4, 2x +3y + z = 5, 3x +4y + z = 7[**Dec.04, 07,12**] Ans:7/8,9/8,-1/8
- **Q.32** Solve by **Gauss-Seidel method** the equations : $20x +y 2z = 17$, $3x +20y z = -18$, $2x -3y + 20z = 25$ [Ans: 1.0004,-1.00025,0.9999]
- **Q.33** Solve by **Gauss-Seidel method** the equations $10x + 2y + z = 9$, $2x + 20y 2z = -44$, $2x 3y + 20z = 25$
- **Q.34** Solve by **Gauss-Seidel method** the equations $20x + y 2z = 17$, $3x + 20y z = -18$, $-2x + 3y + 10z = 22$ [Dec.2003][Ans: 1,-2,3] **Q.35** Solve by **Gauss-Seidel method** the equations $20x + y - 2z = 17$, $3x + 20y - z = -18$, $-2x + 3y + 10z = 22$
 Q.35 Solve by **Gauss-Seidel method** the equations $27x + 6y - z = 85$, $6x + 15y + 2z = 72$, $x + y + 54z = 110$
-

[Ans :1.05564,1.3663,1.56199] [Dec.02,06,11 ,June 08,11,13,17Nov. 18]

[May 2019]

Q.36 Solve by **Jacobi's** method the equation $10x + 2y + z = 9$, $2x + 20y - 2z = -44$, $2x - 3y + 20z = 25$

- **Q.37** Solve by **Jacobi's** method the equation $10x +y + 2z = 13$, $3x +10y + z = 14$, $2x +3y + 10z = 15$
Q.38 Solve by **Crouts** method $x + y + z = 3$, $2x y + 3z = 16$, $3x + y z = -3$
- **Q.38** Solve by **Crouts** method $x + y + z = 3$, $2x y + 3z = 16$, $3x + y z = -3$
- **Q.39** Apply **crouts method** to solve the equation $10x + y + z = 12$, $2x + 10y + z = 13$, $2x + 2y + 10z = 14$ [Ans:1,1,1] [Dec. 13,16,june16]

Solve the system of linear algebraic equation using relaxation Method

RELAXATION METHOD
the system of linear algebraic equation using relaxation Method

$$
10x-2y-3z = 205, -2x+10y-2z = 154, -2x-y+10z = 120
$$

Solution: The Residuals are

$$
R_x = 205 - 10x + 2y + 3z \dots (1)
$$

\n
$$
R_y = 154 + 2x - 10y + 2z \dots (2)
$$

\n
$$
R_z = 120 + 2x + y - 10z \dots (3)
$$

In this method we reduce(minimize) residuals by giving increments to the variables. The process stop when residuals become "0" or near to "0".

Since all the residuals are zero(or may be near equal to zero) hence we stop the process , also x