



Question 1 (30 Marks)

1. A) Evaluate $\int_0^{\infty} e^{-2t} \sqrt{t^5} dt$

B) Prove that $\beta(n, n+1) = \frac{\Gamma^2(n)}{2\Gamma(2n)}$.

C) Prove that $\beta(m, n) = \beta(m+1, n) + \beta(m, n+1)$.

2. Find the series solution of $4(x-1)y'' + 2y' + y = 0$, about $x = 1$.

Question 2: (30 Marks)

1. Find the value of $y(0.2)$ with $h = 0.1$ for the initial value problem:

$$y' = x^2 - y, \quad y(0) = 1$$

using

A) Taylor method.

B) Runge-Kutta method of order 4.

2. Find Newton's forward difference interpolating polynomial for the following table of values:

x	0.1	0.2	0.3	0.4	0.5
y	1.4	1.56	1.76	2	2.28

Question 3: (30 Marks)

1. Find the general solution of:

$$X' = \begin{pmatrix} 4 & 1 \\ -6 & -1 \end{pmatrix} X$$

and find the fundamental matrix solution.

2. Use L-U decomposition method to solve the system of linear equations:

$$2x + 3y + z = 9$$

$$x + 2y + 3z = 6$$

$$3x + y + 2z = 8$$

3. Fit the equation $y = ae^{bx}$ to the following readings:

x	1.2	2.8	4.3	5.4	6.8	7.9
y	7.5	16.1	38.9	67	146.6	266.2

With my best wishes

Dr. Samah El-Kholy

نموزجے اجابے

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Q1 :- A)

$$I = \int_0^{\infty} e^{-2t} \sqrt{t^5} dt$$

$$\text{let } \alpha = 2t$$

$$\therefore d\alpha = 2 dt$$

$$I = \frac{1}{2^{3/2}} \Gamma\left(\frac{9}{2}\right) = \frac{1}{\sqrt{2^3}} \left(\frac{7}{2}\right)\left(\frac{5}{2}\right)\left(\frac{3}{2}\right)\Gamma\left(\frac{1}{2}\right)$$
$$= \frac{1}{\sqrt{2^3}} \left(\frac{7}{2}\right)\left(\frac{5}{2}\right)\left(\frac{3}{2}\right)\sqrt{\pi}$$

$$B) \beta(n, n+1) = \frac{\Gamma(n)\Gamma(n+1)}{\Gamma(2n+1)}$$
$$= \frac{n \Gamma(n)}{2n \Gamma(2n)} = \frac{\Gamma(n)}{2 \Gamma(2n)} \quad \times$$

$$C) \beta(m, n) = \beta(m+1, n) + \beta(m, n+1)$$

$$= \frac{\Gamma(m+1)\Gamma(n)}{\Gamma(m+n+1)} + \frac{\Gamma(m)\Gamma(n+1)}{\Gamma(m+n+1)}$$

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

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



$$\boxed{2} \quad 4(x-1)y'' + 2y' + y = 0, \text{ about } x=1$$

$$\text{let } x-1 = u$$

$$\therefore y(u) = u^r \sum_{n=0}^{\infty} a_n u^n$$

$$y'(u) = \sum_{n=0}^{\infty} (n+r) a_n u^{n+r-1}$$

$$y''(u) = \sum_{n=0}^{\infty} (n+r)(n+r-1) a_n u^{n+r-2}$$

$$4u y'' + 2y' + y = 0 \rightarrow \textcircled{1}$$

$$4 \sum_{n=0}^{\infty} (n+r)(n+r-1) a_n u^{n+r-1} + 2 \sum_{n=0}^{\infty} (n+r) a_n u^{n+r-1} + \sum_{n=0}^{\infty} a_n u^{n+r} = 0$$

$$\therefore 2a_0(2r^2 - r) = 0 \Rightarrow (2r^2 - r) = 0$$

$$r(2r-1) = 0 \Rightarrow r=0 \text{ or } r=\frac{1}{2}$$

$$\therefore y_1 = u^{r_1} \sum_{n=0}^{\infty} a_n u^n = \sum_{n=0}^{\infty} a_n u^n \rightarrow \textcircled{2}$$

$$y_2 = u^{r_2} \sum_{n=0}^{\infty} a_n u^n = \sum_{n=0}^{\infty} a_n u^{n+\frac{1}{2}} \rightarrow \textcircled{3}$$

From $\textcircled{2}$ into $\textcircled{1}$

$$\therefore 4 \sum_{n=0}^{\infty} (n+r) a_n u^{n-1} + 2 \sum_{n=0}^{\infty} n a_n u^{n-1} + \sum_{n=0}^{\infty} a_n u^n = 0$$

$\textcircled{2}$

$$\textcircled{2} \quad \therefore 2n(2n-1)a_n = -a_{n-1}$$

$$\therefore a_n = \frac{-a_{n-1}}{2n(2n-1)}$$

$$\text{let } a_0 = 1$$

$$a_1 = -\frac{1}{2}, \quad a_2 = \frac{-a_1}{3 \cdot 4}, \quad a_3 \dots$$

$$\therefore y_1 = \sum_{n=0}^{\infty} a_n u^n = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} u^n$$

$$= \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} (x-1)^n \quad \text{---}$$

and from $\textcircled{3}$ into $\textcircled{1}$ and by the same way, we find:-

$$y_2(x) = (x-1)^{\frac{1}{2}} \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} (x-1)^n \quad \text{---}$$

$\textcircled{3}$

Q2:-

$$\boxed{1} \quad y' = x^2 - y, \quad y(0) = 1$$

a) Taylor series:-

$$y_{n+1} = y_n + h y'_n + \frac{h^2}{2!} y''_n + o(h^3)$$

$n=0$

$$y_1 = y_0 + h y'_0 + \frac{h^2}{2!} y''_0$$

$$= 1 + 0.1 \times (0-1) + \frac{(0.1)^2}{2} (2(0) - y'_0) + \dots$$
$$\approx 0.905$$

$n=1$

$$y_2 = y_1 + h y'_1 + \frac{h^2}{2!} y''_1 \approx 0.82098$$

\therefore

b) Runge-Kutta method:-

$n=0$

$$K_1 = h f(x_0, y_0) = -0.1$$

$$K_2 = h f\left(x_0 + \frac{h}{2}, y_0 + \frac{K_1}{2}\right) = -0.09475$$

$$K_3 = h f\left(x_0 + \frac{h}{2}, y_0 + \frac{K_2}{2}\right) = -0.09501$$

$$K_4 = h f(x_0 + h, y_0 + K_3) = -0.0895$$

$$y_1 = \frac{h}{6} (K_1 + 2K_2 + 2K_3 + K_4) = 0.905163$$

$\boxed{4}$

at $n = 1$

$$K_1 = h f(x_1, y_1)$$

$$K_2 = h f\left(x_1 + \frac{h}{2}, y_1 + \frac{K_1}{2}\right)$$

$$K_3 = h f\left(x_1 + \frac{h}{2}, y_1 + \frac{K_2}{2}\right)$$

$$K_4 = h f(x_1 + h, y_1 + K_3)$$

$$\therefore y_2 = \frac{1}{6} (K_1 + 2K_2 + 2K_3 + K_4) \approx 0.821269$$

x	y	Δ	Δ^2	Δ^3	Δ^4
0.1	1.4	0.16	0.04		
0.2	1.56	0.2	0.04	0	
0.3	1.76	0.24	0.04	0	0
0.4	2	0.28			
0.5	2.28				

$$y = y_0 + S \Delta y + \frac{S(S-1)}{2} \Delta^2 y$$

$$S = \frac{x - x_0}{h} = \frac{x - 0.1}{0.1} = 10x - 1$$

$$\therefore y = 2x^2 + x + 1.28$$

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Q 31-

$$\boxed{\text{I}} \quad X' = \begin{pmatrix} 4 & 1 \\ -6 & -1 \end{pmatrix} X$$

$$|A - \lambda I| = 0$$

$$\begin{vmatrix} 4 - \lambda & 1 \\ -6 & -1 - \lambda \end{vmatrix} = 0$$

$$\lambda^2 - 3\lambda + 6 = 0 \Rightarrow \lambda = 2 \text{ or } 1$$

$$\text{for } \lambda = 1 \quad v_2 = -3v_1 \Rightarrow \vec{v}_1 = \begin{pmatrix} 1 \\ -3 \end{pmatrix}$$

$$\text{for } \lambda = 2 \quad v_2 = -2v_1 \Rightarrow \vec{v}_2 = \begin{pmatrix} 1 \\ -2 \end{pmatrix}$$

\therefore The fundamental matrix solution is

$$\overline{X} = \begin{pmatrix} e^t & e^t \\ -3e^t & -2e^{2t} \end{pmatrix}$$

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(2)

$$\begin{bmatrix} 2 & 3 & 1 \\ 0 & 0.5 & 2.5 \\ 0 & 0 & 18 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 9 \\ 1.5 \\ 5 \end{bmatrix}$$

$$\therefore x = \frac{35}{18}, y = \frac{29}{18}, z = \frac{5}{18} \quad \times$$

(3)

$$y = ae^{bx}$$

$$\ln y = \ln b + ax = B + ax$$

X	y	$\ln y = Y$	X^2	$X Y$
1.2	7.5			
2.8	16.1			
4.3	38.9			
5.4	67			
6.8	146.6			
7.9	266.2			
Σ	28.4	23.2314	165.58	126.6782

$$n = 6$$

$$B = 1.332055 \Rightarrow b = 3.7889, a = 0.5366$$

$$\therefore y = 3.7889 e^{0.5366x} \quad \times$$

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