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SEC - B

SUB - Numerical Analysis

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(1)

Q No - 01

$$\frac{dy}{dx} = 2x ; y(0) = 1$$

$$h = 0.1$$

Solution:

$$f(x, y) = 2x$$

$$x_0 = 0, y_0 = 1$$

$$h = 0.1$$

$$x_{n+1} = x_n + h$$

$$\text{Put, } n = 0$$

$$x_1 = x_0 + h$$

$$= 0 + 0.1$$

$$= 0.1$$

$$x_2 = x_1 + h$$

$$= 0.1 + 0.1$$

$$= 0.2$$

$$x_3 = 0.3$$

$$x_4 = 0.4$$

$$x_5 = 0.5$$

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1st Integration:

Euler's formula

$$y_{n+1} = y_n + hf(x_n, y_n)$$

$$n=0$$

$$y_1 = y_0 + hf(x_0, y_0)$$

$$= 1 + 0.1 [1.0 | 1.1]$$

$$\boxed{y_1 = 1.1}$$

Modified Euler's formula

$$y_{n+1} = y_n + \frac{h}{2} [f(x_n, y_n) + f(x_{n+1}, y_{n+1})]$$

$$y_1 = y_0 + \frac{h}{2} [f(x_0, y_0) + f(x_1, y_1)]$$

$$y_1 = 1 + \frac{0.1}{2} [1.0 | 1.1 + (0.1)^2 | 1.1]$$

$$y_1 = 1 + 0.05 (2.2)$$

$$\boxed{y_1 = 1.11}$$

2nd Integration:

Euler's formula

$$y_2 = y_1 + hf(x_1, y_1)$$

$$y_2 = 1.11 + 0.1 [0.11^4 (1.11)]$$

$$y_2 = 1.11 + 0.1 (1.21)$$

$$\boxed{y_2 = 1.231}$$

Modified Euler's formula

$$y_2 = y_1 + \frac{0.1}{2} (x_1, y_1) + (x_2, y_2)$$

$$y_2 = 1.11 + 0.05 [(0.11)^4 (1.11) + (0.2)^4 (1.231)]$$

$$y_2 = 1.11 + 0.05 [1.21 + 1.431]$$

$$\boxed{y_2 = 1.242}$$

3rd Integration:

Euler's formula

$$y_3 = y_2 + hf(x_2, y_2)$$

$$y_3 = 1.242 + 0.1 (0.2)^4 (1.242)$$

$$y_3 = 1.242 + 0.1442$$

$$\boxed{y_3 = 1.3862}$$

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Modified Euler's formula

$$y_3 = y_2 + 0.5 [k_2, y_2] + [k_3, y_3]$$

$$y_3 = 1.242 + 0.05 [(0.2) + (1.242) + (0.3) + (1.3812)]$$

$$y_3 = 1.242 + 0.05 [1.442 + 1.6812]$$

$$y_3 = 1.398$$

Q No 02

Use the fourth Runge Kutta Method to obtain a solution of

$$\frac{dy}{dx} = x^2 + x - y$$

Subject to $y=0$ when $x=0$, for $0 < x < 0.6$ with $h=0.2$ work through out to four decimal places.

Solution:

Given:

$$y=0, x=0, h=0.2 \quad 0 \leq x \leq 0.6$$

$$y_{n+1} = y_n + K$$

1st iteration:

$$n=0$$

$$y_1 = y_0 + K, \quad K = \frac{1}{6} (K_1 + 2K_2 + 2K_3 + K_4)$$

$$K_1 = hf(x_n, y_n)$$

$$K_1 = h(x_0^2 - x_0 - y_0)$$

$$K_1 = 0.2(0^2 - 0 - 0)$$

$$\boxed{K_1 = 0}$$

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$$\begin{aligned}K_2 &= hf \left(x_n + \frac{h}{2}, y_n + \frac{h}{2} \right) \\&= 0.2 f \left(x_0 + \frac{h}{2}, y_0 + \frac{h}{2} \right) \\&= 0.2 f \left(0 + \frac{0.2}{2}, 0 + \frac{0.2}{2} \right) \\&= 0.2 f(0.1, 0.1) \\&= 0.2 (0.1^2 + 0.1 - 0.1)\end{aligned}$$

$$\boxed{K_2 = 0.0020}$$

$$\begin{aligned}K_3 &= hf \left(x_n + \frac{h}{2}, y_n + \frac{K_2}{2} \right) \\&= 0.2 f \left(0 + \frac{0.2}{2}, 0 + \frac{0.002}{2} \right) \\&= 0.2 f(0.1, 0.001) \\&= 0.2 (0.1^2 + 0.1 - 0.001)\end{aligned}$$

$$\boxed{K_3 = 0.0218}$$

$$\begin{aligned}K_4 &= hf(x_n + h, y_n + K_3) \\&= 0.2 f(0 + 0.2, 0 + 0.0218) \\&= 0.2 f(0.2, 0.0218) \\&= 0.2 (0.2^2 + 0.2 - 0.0218)\end{aligned}$$

$$\boxed{K_4 = 0.0436}$$

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$$K = \frac{1}{6} (0 + 2(0.002) + 2(0.0218) + 0.0436)$$

$$K = 0.0152$$

$$y_1 = 0 + 0.0152$$

$$\boxed{y_1 = 0.0152}$$

Q No 03

Given data:

$$a = 0, b = 10, n = 10$$

$$h = \frac{b-a}{n} = \frac{10-0}{10} = 1$$

Solution:

x	0	1	2	3	4	5	6	7	8	9	10
$f(x_i)$	100	17.2	24.4	29.2	34.6	41.2	50.9	57.8	60.3	61.2	62.1

Using formula

$$\begin{aligned} \int f(x) dx &= \frac{h}{2} [f(x_0) + 2f(x_1) + 2f(x_2) + 2f(x_3) + \dots + 2f(x_{n-1}) + f(x_n)] \\ &= \frac{1}{2} [10 \cdot 1 + 2(17.2 + 24.4 + 29.2 + 34.6 + 41.2) \end{aligned}$$

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$$+ 50.9 + 57.8 + 60.3 + 61.2 + 62.1]$$

$$= 412.9 \text{ Ans}$$

Q No-04

Estimate the values of the following integrals using Simpson's Rule.

$$\int_2^3 \ln(x^3+1) dx. \text{ Use 10 strips.}$$

Solution:

$$n = 10$$

$$h = \frac{3-2}{10} = 0.1$$

x	x_0	x_1	x_2	x_3	x_4	x_5	x_6	x_7	x_8	x_9
	1	1.1	1.2	1.3	1.4	1.5	1.6	1.7	1.8	1.9
$f(x)$	0.693	0.946	1.003	1.162	1.320	1.476	1.628	1.777	1.922	2.062

Now using formula

$$\int_a^b f(x) dx = \frac{h}{3} [f(x_0) + 4f(x_1) + f(x_2) + \dots + 2$$
$$[f(x_2) + \dots + f(x_n)]]$$

$$= \frac{0.1}{3} [0.693 + 4(0.846 + 1.162 + 1.476 + 1.777) +$$
$$2(1.003 + 1.320 + 1.628 + 1.922) + 2 \cdot 0.62$$

$$= 1.184 \text{ Ans.}$$
