

# Department of Electrical Engineering

## Mid – Term Assignment Spring 2020

Date: 20/04/2020

### Course Details

Course Title: Numerical Analysis

Module: \_\_\_\_\_

Instructor: \_\_\_\_\_

Total Marks: 30

### Student Details

Name: JUNAID UR REHMAN

Student ID: 11484

Q1.	(a)	<ol style="list-style-type: none"> <li>1. A 3x3 identity matrix has a total of 3 and _____ Eigen values.                             <ol style="list-style-type: none"> <li>a. same</li> <li>b. different</li> <li>c. none</li> <li>d. zero</li> </ol> </li> <li>2. Eigen values of a symmetric matrix are all _____.                             <ol style="list-style-type: none"> <li>a. real</li> <li>b. complex</li> <li>c. zero</li> <li>d. positive</li> </ol> </li> <li>3. All of the following are finite difference methods except for _____.                             <ol style="list-style-type: none"> <li>a. Jacobi's method</li> <li>b. Newton's backward difference method</li> <li>c. Stirling formula</li> <li>d. Forward difference method</li> </ol> </li> <li>4. The characteristics polynomial of a 3x3 identity matrix is _____, if x is the Eigen value of the 3x3 identity matrix.                             <ol style="list-style-type: none"> <li>a. <math>(x-1)^3</math></li> <li>b. <math>(x+1)^3</math></li> <li>c. <math>x^3 - 1</math></li> <li>d. <math>x^3 + 1</math></li> </ol> </li> <li>5. Two matrixes with the same characteristic polynomial does not need to be similar                             <ol style="list-style-type: none"> <li>a. true</li> <li>b. false</li> </ol> </li> <li>6. Is the determinant of a diagonal matrix the product of the diagonal elements?                             <ol style="list-style-type: none"> <li>a. true</li> <li>b. false</li> </ol> </li> <li>7. The Jacobi's method is a method of solving a matrix equation on a matrix that has _____ zeros along its main diagonal.                             <ol style="list-style-type: none"> <li>a. No</li> <li>b. At least one</li> <li>c. At least two</li> <li>d. At least three</li> </ol> </li> <li>8. The power method can be used only to find the Eigen value of "A" that is largest in absolute value, we call this Eigen vale the dominant Eigen value of "A".                             <ol style="list-style-type: none"> <li>a. true</li> <li>b. false</li> </ol> </li> <li>9. Central difference method is the finite difference method.                             <ol style="list-style-type: none"> <li>a. true</li> <li>b. false</li> </ol> </li> <li>10. Iterative algorithms can be more rapid than direct methods.                             <ol style="list-style-type: none"> <li>a. true</li> <li>b. false</li> </ol> </li> <li>11. <math>\Delta f_r = f_{r+1} - f_r</math> is known as _____ difference operator.                             <ol style="list-style-type: none"> <li>a. forward</li> <li>b. backward</li> <li>c. central</li> <li>d. none</li> </ol> </li> </ol>	Marks 11 CLO 1												
Q2.	(a)	Use bisection method to solve the equation $x^2 - 7 = 0$ , Perform four iterations and show all the necessary steps.	Marks 6 CLO 1												
Q3.	(a)	Interpolate the value of 0.25 using Newton's forward difference formula. Show all the necessary steps. <table border="1" style="margin-left: 20px; border-collapse: collapse; width: 80%;"> <tbody> <tr> <td style="padding: 2px;">X</td> <td style="padding: 2px;">0.2</td> <td style="padding: 2px;">0.3</td> <td style="padding: 2px;">0.4</td> <td style="padding: 2px;">0.5</td> <td style="padding: 2px;">0.6</td> </tr> <tr> <td style="padding: 2px;">F(x)</td> <td style="padding: 2px;">0.2304</td> <td style="padding: 2px;">0.2788</td> <td style="padding: 2px;">0.3222</td> <td style="padding: 2px;">0.3617</td> <td style="padding: 2px;">0.3979</td> </tr> </tbody> </table>	X	0.2	0.3	0.4	0.5	0.6	F(x)	0.2304	0.2788	0.3222	0.3617	0.3979	Marks 6 CLO 1
X	0.2	0.3	0.4	0.5	0.6										
F(x)	0.2304	0.2788	0.3222	0.3617	0.3979										
	(b)	Use Newton Raphson method to find root of $f(x) = x^3 - 2x + 2$ with $x_0 = 0.2$ . Perform four iterations.	Marks 6 CLO 1												

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① # multiple choice questions.

(1) A  $3 \times 3$  identity matrix has a total of 3 and \_\_\_\_\_ Eigen values?

Ans # Same (A).

(2) Eigen values of a symmetric matrix are all \_\_\_\_\_

Ans #  A real.

(3) All of the following are finite difference methods except for \_\_\_\_\_.

Ans # (b) Newton backward difference method.

(4) The characteristic polynomial of a  $3 \times 3$  identity matrix is \_\_\_\_\_. if  $x$  is the Eigen value of the  $3 \times 3$  identity matrix.

Ans # (c)  $x^3 - 1$ .

(5) two matrix with the same characteristic polynomial does not need to be similar

Ans # (b) false

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(6) Is the determinant of a diagonal matrix the product of the diagonal element?

Ans # (A) true.

(7) The Jacobi's method is a method of solving matrix equation on a matrix that has — zeros along its main diagonal.

Ans (A) no

(8) The power method can be used only to find the Eigen values of 'A' that is largest in absolute values. We call this Eigen value the dominant Eigen value of 'A'.

Ans # (A) true

(9) Central difference method is the finite difference method

Ans # (A) true

(10) Iterative algorithms can be more rapid than direct method.

Ans # (B) false

(11)  $\Delta f_r = f_{r+1} - f_r$  is known as — difference operator.

Ans # (A) forward.

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Q2# Use bisection method to solve the equation  $x^2 - 7 = 0$ , perform four iterations and show all the necessary steps?

SOL#

$$F(x) = x^2 - 7 = 0$$

Step No 1#

First eq = 0?

~~at iterations~~

Assume limits [upper, lower, upper]

$$\text{limits} = \left[ \frac{1}{2}, \frac{3}{0} \right]$$

$$F(1) = (1)^2 - 7 = -6$$

$$F(2) = (2)^2 - 7 = -3$$

$$F_1 \times F_2 = -6 \times -3 \\ = +18 > 0$$

Iteration 1# New limit [1, 3]

$$F(3) = (3)^2 - 7 = 2$$

$$F(1) \times F(3) = \underline{-6 \times 2} = -12 < 0$$

Step 2# If  $F(l) \times F(u) = \text{Ans} < 0$  then Find mid point↳ If  $F(l) \times F(u) = \text{Ans} > 0$  then change limit by finding point



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# 1

Find  $c = ?$  mid point

$$c = \frac{1+3}{2} = \frac{4}{2} = \boxed{2} \text{ putting in the eq}$$

$$\boxed{f(c) = (2)^2 - 7 = -3}$$

Iteration 2 # New limit (2, 3)

mid point = ?

$$c = \frac{2+3}{2} = \frac{5}{2} = 2.5 \text{ put in eq}$$

~~f(2.5) = (2.5)^2 - 7 = 6.25 - 7 = -0.75~~

$$f(2.5) = (2.5)^2 - 7 = 6.25 - 7 = \boxed{-0.75}$$

$$f(2.5) \times f(3) = (-0.75) \times 2 = -1.5 < 0$$

Step #3 #  $\left[ \begin{array}{l} 2.5 \text{ } 3 \\ \downarrow \quad \uparrow \\ \quad \quad 0 \end{array} \right)$ 

iteration 3 #

$$c = \frac{2.5+3}{2} = \boxed{2.75} \text{ put in eq}$$

$$f(c) = (2.75)^2 - 7 = \boxed{-5.625}$$

$$f(c) \times f(0) = -5.625 \times 3 = -16.875 < 0$$

 $\left[ 2.75 \text{ } 3 \right)$

Step 4 #

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iteration 4 #

$$c = \frac{2.75 + 3}{2} = 2.875 \text{ put in eq}$$

$$F(c) = (2.875)^2 - 7 = 1.265$$

$$F(c) \times F(3) = 1.265 \times 2 = \boxed{2.5379}$$

$$F(c) \times F(2.75) = 1.265 \times -5.625 = -7.1156 < 0$$

$$[2.75, 2.875]$$

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Q310) # 111K1 find the value of 0.25 using Newton's forward difference formula - show all the necessary steps

x	0.2	0.3	0.4	0.5	0.6
F(x)	0.2304	0.2788	0.3222	0.3617	0.3979

Soln#

Step 1.4 Difference table

x	y	$\Delta$	$\Delta^2$	$\Delta^3$	$\Delta^4$
0.2	0.2304	0.0484	-0.005	+0.0011	0.0005
0.3	0.2788	0.0484	-0.0039	0.0006	
0.4	0.3222	0.0395	-0.0033		
0.5	0.3617	0.0362			
0.6	0.3979				

$y_0$	$\Delta y_0$	$\Delta^2 y_0$	$\Delta^3 y_0$	$\Delta^4 y_0$	→ Step No 2
0.2304	0.0484	-0.005	+0.0011	0.0005	

~~Step No 2~~

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Step No 3 #

$$x = a + nh$$

$$\Rightarrow x = 0.25$$

$$a \Rightarrow 0.2$$

$$h = 0.1 \quad [h = x_2 - x_1]$$

Putting the values

$$x = a + nh$$

$$0.25 = 0.2 + n(0.1)$$

$$0.25 - 0.20 = n(0.1)$$

$$\boxed{\text{Step No 4}} \quad 0.05 = n(0.1)$$

Now find n =

$$n = \frac{0.05}{0.1} = 0.5$$

$$\boxed{n = 0.5}$$

~~Step #~~

$$n = 0.5 \quad y_0 = 0.2304, \quad \Delta y_0 = 0.0484 \quad \Delta_2 y_0 = -0.005$$

$$\Delta_3 y_0 = +0.0011, \quad \Delta_4 y_0 = 0.0005$$

Using formula

$$F(a+nh) = f(a) + n \Delta f(a) + \frac{n(n-1)}{2!} \Delta^2 f(a) + \frac{n(n-1)(n-2)}{3!} \Delta^3 f(a) + \dots$$

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Step 5 +

put the values in formula

$$f(x) = y_0 + n \Delta y_0 + \frac{n(n-1)}{2!} \Delta^2 y_0 + \frac{n(n-1)(n-2)}{3!} \Delta^3 y_0 + \frac{n(n-1)(n-2)(n-3)}{4!} \Delta^4 y_0$$

$$F(x) = 0.2304 + \frac{(0.5)(0.0484)}{2 \times 1} + \frac{(0.5)(0.5-1)(-0.005)}{2 \times 1} + \frac{(0.5)(0.5-1)(0.5-2)(+0.0011)}{3 \times 2 \times 1} + \frac{(0.5)(0.5-1)(0.5-2)(0.5-3)(0.0005)}{4 \times 3 \times 2 \times 1}$$

$$F(x) = 0.2304 + 0.0242 + \frac{(-0.25)}{2} \frac{(-0.005)}{1} + \frac{(0.375)}{6} \frac{(0.0011)}{1} + \frac{(-0.9375)}{24} \frac{(-0.0005)}{1}$$

$$= 0.2304 + 0.0242 + 0.000625 + 0.00006875 + 0.0000195313$$

$$= \boxed{0.2559320313} \text{ ! Ans}$$

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Q3(b) # Use Newton Raphson method to find root  
 of  $f(x) = x^3 - 2x + 2$  with  $x_0 = 0.2$  Perform four  
 iterations?

Sol # Using Newton Raphson formula

$$x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)}$$

put  $f(x_i)$  and  $f'(x_i)$  values

$$x_{i+1} = \frac{x_i - (x_i^3 - 2x_i + 2)}{(3x_i^2 - 2)}$$

$$= \frac{x_i(3x_i^2 - 2) - (x_i^3 - 2x_i + 2)}{3x_i^2 - 2}$$

$$= \frac{3x_i^3 - 2x_i - x_i^3 + 2x_i - 2}{3x_i^2 - 2}$$

$$x_{i+1} = \frac{2x_i^3 - 2}{3x_i^2 - 2}$$

iteration 1 #

$$x_0 = 0.2 = \frac{2(0.2)^3 - 2}{3(0.2)^2 - 2}$$

$$= \frac{+1.924}{+1.22} = \boxed{1.577} \quad \text{ID# 11484}$$

iteration 2 #

$$x_0 = 1.0553$$

$$= \frac{2(x^3) - 2}{3(x^2) - 2}$$

$$= \frac{2(1.0553)^3 - 2}{3(1.0553)^2 - 2} = \frac{0.3504}{1.3409} = \boxed{0.2613}$$

iteration 3 #

$$x_0 = 0.2613$$

$$= \frac{2x^3 - 2}{3x^2 - 2} = \frac{2(0.2613)^3 - 2}{3(0.2613)^2 - 2}$$

$$= \frac{+1.9643}{+1.7951} = \boxed{1.0942}$$

iteration 4 #

$$x_0 = 1.0942$$

$$= \frac{2x^3 - 2}{3x^2 - 2} = \frac{2(1.0942)^3 - 2}{3(1.0942)^2 - 2}$$

$$= \frac{0.6201}{1.5918} = \boxed{0.3895} \text{ Am.}$$

