



**MERU UNIVERSITY COLLEGE
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University Examinations 2012/2013

FIRST YEAR, THIRD SEMESTER EXAMINATION FOR MASTER OF SCIENCE IN
APPLIED MATHEMATICS

SMA 3137: NUMERICAL ANALYSIS II

DATE: DECEMBER 2012

TIME: 3HOURS

INSTRUCTIONS: Answer questions *one* and any other *two* questions

QUESTION ONE - (30 MARKS)

- a) Approximate the singular integral $\int_0^{\infty} e^{-x^2 - \frac{1}{x^2}} dx$ (9 Marks)
- b) Find the value of the integral $\int_2^3 \frac{\cos 2x}{1 + \sin x} dx$, Using the Gauss-Legendre 3-point formula giving your answer correct to 6 decimal places. (7 Marks)
- c) Given the differential equation $\frac{dy}{dt} = t - y^2$, $y(0) = 1$, compute $y(0.1)$, $y(0.2)$ and $y(0.3)$ using the modified Euler method with $h = 0.1$ (6 Marks)
- d) Use the finite difference method to solve the boundary value problem
 $\frac{d^2y}{dx^2} = y$,
 $y(0) = 0$, $y(2) = 3.627$. Use $h = 0.5$ (8 Marks)

QUESTION TWO – (20 MARKS)

- a) Approximate the integral
 $\int_0^1 e^{x^2} dx$ Using Newton – Cotes method corresponding to $n = 3$ (11 Marks)
- b) Use Romberg integration method to find an approximation to the integral
 $\int_0^3 f(x) dx$ from the following functional data:

x	0.00	0.75	1.50	2.25	3.00
$f(x)$	1.0000	0.47235	0.22313	0.10540	0.04979

(9 Marks)

QUESTION THREE – (20 MARKS)

a) Estimate $\int_0^{0.5} \int_0^{0.5} \frac{\sin(xy)}{1+xy} dx dy$ Using Simpson's rule for double integrals with both steps sizes = 0.25 (10 Marks)

b) Using Schmidt explicit formula solve the equation

$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} \text{ Subject to the conditions } u(x, 0) = \sin \pi x, 0 \leq x \leq 1, u(0, t) = u(1, t) = 0$$

Carry out computation for two levels taking $h = 1/3, k = 1/36$. (10 Marks)

QUESTION FOUR – (20 MARKS)

Use the ABAM and Runge-Kutta methods to approximate $x(2)$ for the initial value problem

$$\frac{dx}{dt} = 5t - 2x, x(0) = 1 \text{ Using step size } h = 0.5 \text{ correct to 5 d.p.} \quad (20 \text{ Marks})$$