# M. Sc. (Mathematics with <br> Applications in Computer Science) M. Sc. (MACS) Term-End Examination December, 2018 

## DIFFERENTIAL EQUATIONS AND NUMERICAL SOLUTIONS

Time: $1 \frac{1}{2}$ Hours
Maximum Marks : 40

Note: (i) There are two questions in this paper, totalling 30 marks.
(ii) Answer both of them.
(iii) Remaining 10 marks are for viva-voce.

1. Write a program in ' $C$ ' language to solve the boundary value problem :

$$
\begin{gathered}
y^{\prime \prime}=x y^{\prime}+2 y, \quad 0 \leq x \leq 1 \\
y^{\prime}(0)=1, y^{\prime}(1)=\left(e^{2}+e^{-1}\right) / 2
\end{gathered}
$$

using the shooting method. Use third order Taylor series method with $h=0.25$ to solve the resulting initial value problem.
2. Write a program in ' $C$ ' language to solve the equation :

$$
\frac{\partial^{2} u}{\partial t^{2}}=\frac{\partial^{2} u}{\partial x^{2}}, \quad 0 \leq x \leq 1, t \geq 0
$$

with $u(0, t)=0, u(1, t)=0, \frac{\partial u}{\partial t}(x, 0)=0$ and $u(x, 0)=\sin \pi x$ using the scheme :

$$
u_{i}^{n+1}=2 u_{i}^{n}-u_{i}^{n-1}+r^{2}\left[u_{i+1}^{n}-2 u_{i}^{n}+u_{i-1}^{n}\right]
$$

Use the central difference approximation to the derivatives to obtain initial condition. Assume $h=\frac{1}{4}, r=1$ and integrate for two time steps.

