MMT-007 (P) (Set-1)

MASTER IN MATHEMATICS WITH APPLICATIONS IN COMPUTER SCIENCE

(M.Sc. MACS)

Differential Equations and Numerical Solutions

Duration: 1½ hours Maximum Marks: 40

Note: 1. There are two questions in this paper totaling 30 marks.

- 2. Answer both of them.
- 3. Remaining 10 marks are for the viva-voce.
- 1. Write a program in 'C' language to solve the initial value problem

$$v^1 = x^3 + v^3$$
, $v(0) = 1$

in the interval [0, 2] using the Predictor-Corrector method:

P:
$$y_{n+1} = y_n + \frac{h}{24} [55y'_n - 59y'_{n-1} + 37y'_{n-2} - 9y'_{n-3}]$$

C:
$$y_{n+1} = y_n + \frac{h}{24} [9y'_{n+1} - 19y'_n - 5y'_{n-1} + y'_{n-2}]$$
 15

With h = 0.2. Calculate the starting value using the Euler's method with the same step length. Perform two corrector iterations per step.

2. Write a program in 'C' language to find the solution of $\nabla^2 u = G(x, y)$ in R, subject to the given R, G and the boundary conditions, using the five point difference formula

$$R: 0 \le x \le 1, \ 0 \le y \le 1$$

$$G(x, y) = 3x + 4y$$

$$u(x, y) = \frac{x^4 + y^4}{12}$$
 on $x = 0$, $y = 0$, $y = 1$.

$$12u + \frac{\partial u}{\partial x} = x^4 + y^4 + \frac{1}{3}x^3 \text{ on } x = 1$$

Use central difference approximation in the boundary conditions and take the step length $h=\frac{1}{3}$.
