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UNIVERSITI TUN HUSSEIN ONN MALAYSIA

**FINAL EXAMINATION
SEMESTER I
SESSION 2017/2018**

COURSE NAME : CIVIL ENGINEERING
MATHEMATICS IV

COURSE CODE : BFC24203

PROGRAMME CODE : BFF

EXAMINATION DATE : DECEMBER 2017 / JANUARY 2018

DURATION : 3 HOURS

INSTRUCTION : ANSWER ALL QUESTIONS

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THIS QUESTION PAPER CONSISTS OF FIVE (5) PAGES

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Q1 (a) The function of the graph is $f(x) = \sin 2x + x^2 - 2$.

(i) Draw the graph over the interval $0 \leq x \leq 5$. (4 marks)

(ii) Show that function $f(x) = \sin 2x + x^2 - 2$ has at least a root using Intermediate Value Theorem. Then calculate the positive root of $f(x)$ by using Newton Raphson Method. Give your answer in four (4) decimal places. Iterate it until $|f(x_i)| < \epsilon = 0.0005$. Justify your answer by using a calculator. (9 marks)

(b) Given $f(x) = e^x$

(i) Complete the following table:

x	0	0.25	0.75	1.0
$f(x) = e^x$				

(4 marks)

(ii) Referring to the table in **Q1b(i)**, find the $P_3(0.5)$ by using Newton's divided difference method. (6 marks)

(iii) Alliy claims that the above data can be used to estimate $f(0.2)$ and $f(0.65)$. Justify your answer with calculations. (2 marks)

Q2 (a) **Table 1** shows the velocity, v of an object at various points in time, t .

Table 1

Time, t (minute)	1.3	1.4	1.5	1.6	1.7	1.8
Velocity, v (m/min)	1.418	1.715	2.037	2.336	2.746	3.099

(i) Detect the velocity at $t=1.5$ minutes using two (2) point and three (3) point forward difference formula with $h=0.1$ minute. (6 marks)

(ii) Given that velocity, $v = x''(t)$. By taking $h=0.2$ minute, estimate the velocity at time $t=1.6$ by using three (3) point central difference formula. (4 marks)

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- (b) Calculate the approximate value for $\int_{-1}^1 \frac{1}{\sqrt{x^2 + 1}} dx$ using the 3/8 Simpson's rule and 1/3 Simpson's rule with $h=0.2$. For each case, find the more accurate rules. Do the calculations in 3 decimal places. [Hint : $\int_{-1}^1 \frac{1}{\sqrt{x^2 + 1}} dx = 1.570796$]

(15 marks)

- Q3** (a) Given the matrix and solve by using initial eigenvector as $\mathbf{v}^{(0)} = (1 \ 1 \ 1)^T$ for both calculation and do your computation in 3 decimal places.

$$A = \begin{bmatrix} 4 & 2 & 1 \\ 2 & 4 & 1 \\ 0 & 1 & 4 \end{bmatrix}$$

- (i) Compute the dominant eigenvalue, $\lambda_{Largest}$ of A and its associated eigenvector \mathbf{v}_1 . (7 marks)
- (ii) Then, find the smallest eigenvalue, $\lambda_{Smallest}$ of A . (8 marks)
- (b) The initial value problem $y' = 4e^{0.8x} - 0.5y$, with $y(0) = 2$, has an unique solution of $y(4) = 75.339$. Generate the solution at $x = 4$ using the fourth order Runge-Kutta method with the step size $h = 1$ and compute the percentage of relative error. (10 marks)

- Q4** Given the heat equation; $\frac{\partial u}{\partial t} = 0.5 \frac{\partial^2 u}{\partial x^2}$, $0 < x < 1, t > 0$, with boundary conditions $u(0, t) = 20e^{-t}$ and $u(1, t) = 60e^{-2t}$. While initial condition is $u(x, 0) = 20 + 40x$ for $0 \leq x \leq 1$. By using implicit Crank-Nicolson method, solve the heat equation at first level only by taking $\Delta x = h = 0.25$ and $\Delta t = k = 0.1$. Solve the matrix by using Gauss method.

(25 marks)

- END OF QUESTIONS-

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FORMULAE

Nonlinear equations

Newton-Raphson Method : $x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)}, i = 0, 1, 2, \dots$

System of linear equations

Gauss-Seidel Iteration:

$$x_i^{(k+1)} = \frac{b_i - \sum_{j=1}^{i-1} a_{ij} x_j^{(k+1)} - \sum_{j=i+1}^n a_{ij} x_j^{(k)}}{a_{ii}}, \forall i = 1, 2, 3, \dots, n.$$

Interpolation

Natural Cubic Spline:

$$\left. \begin{aligned} h_k &= x_{k+1} - x_k \\ d_k &= \frac{f_{k+1} - f_k}{h_k} \end{aligned} \right\}, k = 0, 1, 2, 3, \dots, n-1$$

$$b_k = 6(d_{k+1} - d_k), k = 0, 1, 2, 3, \dots, n-2,$$

$$m_0 = 0,$$

$$m_n = 0,$$

$$h_k m_k + 2(h_k + h_{k+1})m_{k+1} + h_{k+1}m_{k+2} = b_k, k = 0, 1, 2, 3, \dots, n-2$$

$$S_k(x) = \frac{m_k}{6h_k}(x_{k+1} - x)^3 + \frac{m_{k+1}}{6h_k}(x - x_k)^3 + \left(\frac{f_k}{h_k} - \frac{m_k}{6}h_k\right)(x_{k+1} - x) + \left(\frac{f_{k+1}}{h_k} - \frac{m_{k+1}}{6}h_k\right)(x - x_k), k = 0, 1, 2, 3, \dots, n-1$$

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Numerical Differentiation

$$2\text{-point forward difference: } f'(x) \approx \frac{f(x+h) - f(x)}{h}$$

$$2\text{-point backward difference: } f'(x) \approx \frac{f(x) - f(x-h)}{h}$$

$$3\text{-point central difference: } f'(x) \approx \frac{f(x+h) - f(x-h)}{2h}$$

$$3\text{-point forward difference: } f'(x) \approx \frac{-f(x+2h) + 4f(x+h) - 3f(x)}{2h}$$

$$3\text{-point backward difference: } f'(x) \approx \frac{3f(x) - 4f(x-h) + f(x-2h)}{2h}$$

$$5\text{-point difference formula: } f'(x) \approx \frac{-f(x+2h) + 8f(x+h) - 8f(x-h) + f(x-2h)}{12h}$$

$$3\text{-point central difference: } f''(x) \approx \frac{f(x+h) - 2f(x) + f(x-h)}{h^2}$$

$$5\text{-point difference formula: } f''(x) \approx \frac{-f(x+2h) + 16f(x+h) - 30f(x) + 16f(x-h) - f(x-2h)}{12h^2}$$

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Numerical Integration

$$\text{Simpson } \frac{1}{3} \text{ Rule : } \int_a^b f(x) dx \approx \frac{h}{3} \left[f_0 + f_n + 4 \sum_{i \text{ odd}}^{n-1} f_i + 2 \sum_{i \text{ even}}^{n-2} f_i \right]$$

$$\text{Simpson } \frac{3}{8} \text{ Rule : } \int_a^b f(x) dx \approx \frac{3}{8} h [(f_0 + f_n) + 3(f_1 + f_2 + f_4 + f_5 + \dots + f_{n-2} + f_{n-1}) + 2(f_3 + f_6 + \dots + f_{n-3})]$$

Eigen Value

$$\text{Power Method : } v^{(k+1)} = \frac{1}{m_{k+1}} A v^{(k)}, k = 0, 1, 2, \dots$$

$$\text{Shifted Power Method : } v^{(k+1)} = \frac{1}{m_{k+1}} A_{\text{shifted}} v^{(k)}, k = 0, 1, 2, \dots$$

Ordinary Differential Equation

$$\text{Fourth-order Runge-Kutta Method : } y_{i+1} = y_i + \frac{1}{4} (k_1 + 2k_2 + 2k_3 + k_4)$$

$$\text{where } k_1 = hf(x_i, y_i) \quad k_2 = hf\left(x_i + \frac{h}{2}, y_i + \frac{k_1}{2}\right)$$

$$k_3 = hf\left(x_i + \frac{h}{2}, y_i + \frac{k_2}{2}\right) \quad k_4 = hf(x_i + h, y_i + k_3)$$

Partial Differential Equation

Heat Equation : Finite Difference Method

$$\left(\frac{\partial u}{\partial t}\right)_{i,j} = \left(c^2 \frac{\partial^2 u}{\partial x^2}\right)_{i,j} \quad \frac{u_{i,j+1} - u_{i,j}}{k} = c^2 \frac{u_{i-1,j} - 2u_{i,j} + u_{i+1,j}}{h^2}$$

$$\text{Or } u_{i,j+1} = ru_{i-1,j} + (1 - 2r)u_{i,j} + ru_{i+1,j}, r = \frac{kc^2}{h^2}$$

Wave Equation: Finite Difference Method

$$\left(\frac{\partial^2 u}{\partial t^2}\right)_{i,j} = \left(c^2 \frac{\partial^2 u}{\partial x^2}\right)_{i,j} \quad \frac{u_{i,j-1} - 2u_{i,j} + u_{i,j+1}}{k^2} = c^2 \frac{u_{i-1,j} - 2u_{i,j} + u_{i+1,j}}{h^2}$$

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