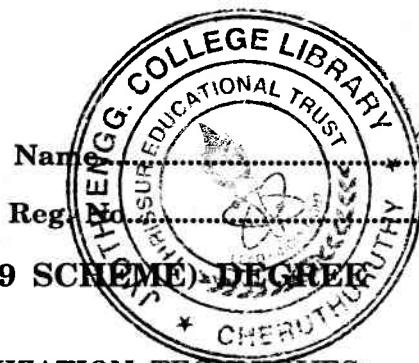


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(Pages : 4)



SIXTH SEMESTER B.TECH. (ENGINEERING) (09 SCHEME) DEGREE  
EXAMINATION, APRIL 2016

EE/PTEE 09 L 02—NUMERICAL ANALYSIS AND OPTIMIZATION TECHNIQUES

Time : Three Hours

Maximum : 70 Marks

**Part A**

*Answer all questions.*

I. (a) Prove that  $\Delta \log f(x) = \log \left( 1 + \frac{\Delta f(x)}{f(x)} \right)$ .

(b) Use Trapezoidal rule to evaluate  $\int_0^1 x^3 dx$ .

(c) Find the basic feasible solution of :

$$2x_1 + x_2 + 4x_3 = 11$$

$$3x_1 + x_2 + 5x_3 = 14.$$

(d) Define balanced transportation problem.

(e) If D stands for the differential operator  $\frac{d}{dx}$ , prove that :

$$D = \frac{1}{h} \left[ \Delta - \frac{1}{2} \Delta^2 + \frac{1}{3} \Delta^3 \dots \right].$$

(5 × 2 = 10 marks)

**Part B**

*Answer any four questions.*

II. (a) Given :

$$\theta : 0^\circ \quad 5^\circ \quad 10^\circ \quad 15^\circ \quad 20^\circ \quad 25^\circ \quad 30^\circ$$

$$\tan \theta : 0 \quad 0.0875 \quad 0.1763 \quad 0.2679 \quad 0.3640 \quad 0.4663 \quad 0.5774$$

Use Stirling's formula, show that :

$$\tan 16^\circ = 0.28671.$$

(b) Find the real root of the equation  $x^4 - x - 9 = 0$  by Newton's Raphson method. Correct to three places of decimal.

Turn over

(c) Evaluate  $\int_0^1 \frac{dx}{1+x^2}$  using Simpson's (3/8)<sup>th</sup> rule taking  $h = \frac{1}{6}$ .

(d) Construct the dual of the L.P.P.

$$\text{Maximize } z = 4x_1 + 9x_2 + 2x_3$$

$$\text{subject to } 2x_1 + 3x_2 + 2x_3 \leq 7$$

$$3x_1 - 2x_2 + 4x_3 = 5$$

$$x_1, x_2, x_3 \geq 0.$$

(e) Explain the working procedure of dual simplex method.

(f) Construct the transportation table for the following transportation problem and obtain the initial basic feasible solution :

		Destination				Availability
		A	B	C	D	
Source	I	21	16	25	13	11
	II	17	18	14	23	13
	III	33	27	18	41	19
Destination		6	10	12	15	43

(4 × 5 = 20 marks)

### Part C

*Answer Section A or Section B of each question.*

III. A Using Gauss-Seidel iteration method solve the system of equations :

$$\begin{aligned} 10x - 2y - z - w &= 3 \\ -2x + 10y - z - w &= 15 \\ -x - y + 10z - 2w &= 27 \\ -x - y - 2z + 10w &= -9. \end{aligned}$$

*Or*

B Using relaxation method, solve the system of equations :

$$\begin{aligned} 9x - y + 2z &= 9 \\ x + 10y - 2z &= 15 \\ 2x - 2y - 13z &= -17. \end{aligned}$$

IV. A Using Runge-Kutta fourth order method. Compute  $y(0.1)$  and  $y(0.2)$  if  $y(x)$  satisfies

$$\frac{dy}{dx} = x + yx^2 \text{ with } y(0) = 1.$$

*Or*

B Using Milne's predictor and corrector formulae, compute  $y(4.4)$  and  $y(4.5)$  if  $y(x)$  satisfies

$$\frac{dy}{dx} = \frac{2-y^2}{5x} \text{ with the values :}$$

$x$	:	4	4.1	4.2	4.3
$y$	:	1	1.0049	1.0097	1.0143

V. A Using Simplex method to solve :

$$\text{Maximize } z = 5x_1 + 3x_2$$

$$\begin{aligned} \text{subject to } & x_1 + x_2 \leq 2 \\ & 5x_1 + 2x_2 \leq 10 \\ & 3x_1 + 8x_2 \leq 12 \\ & x_1, x_2 \geq 0. \end{aligned}$$

*Or*

B Using Charne's M method to solve :

$$\text{Minimize } z = 2x_1 + x_2$$

$$\begin{aligned} \text{subject to } & 3x_1 + x_2 = 3 \\ & 4x_1 + 3x_2 \geq 6 \\ & x_1 + 2x_2 \leq 3 \\ & x_1, x_2 \geq 0. \end{aligned}$$

VI. A Four jobs are to be done on four different machines. The cost (in rupees) of producing  $i^{\text{th}}$  job on the  $j^{\text{th}}$  machine is given below :

Machines

	$M_1$	$M_2$	$M_3$	$M_4$
$J_1$	15	11	13	15
$J_2$	17	12	12	13
$J_3$	14	15	10	14
$J_4$	16	13	11	17

Assign the jobs to different machines so as to minimize the total cost.

*Or*

B Solve the following transportation problem :

Supplies \ Consumer	A	B	C	Available
I	6	8	4	14
II	4	9	8	12
III	1	2	6	5
Required	6	10	15	31

(4 × 10 = 40 marks)