

NUMERICAL ANALYSIS AND DIFFERENTIAL
EQUATIONS

(For those who joined in January 2011 and after)

Time : Three hours

Maximum : 100 marks

SECTION A — ($4 \times 10 = 40$ marks)

Answer any FOUR questions.

1. Using Chebyshev method, find the root of the equation $f(x) = \cos x - xe^x = 0$ correct to six decimal places. Take the initial approximation as $x_0 = 1.0$.

2. Solve the system of equations -

$$\begin{bmatrix} 2 & 1 & 1 & -2 \\ 4 & 0 & 2 & 1 \\ 3 & 2 & 2 & 0 \\ 1 & 3 & 2 & -1 \end{bmatrix} \begin{bmatrix} X_1 \\ X_2 \\ X_3 \\ X_4 \end{bmatrix} = \begin{bmatrix} -10 \\ 8 \\ 7 \\ -5 \end{bmatrix}$$

Using the Gauss elimination method with partial pivoting.

3. Calculate the n^{th} divided difference of $\frac{1}{x}$, based on the points $x_0, x_1, x_2, \dots, x_n$.

Bdu Numerical Analysis And Statistics Question Paper

Anthony Ralston, Philip Rabinowitz



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Linear Estimation Thomas Kailath, Ali H. Sayed, Babak Hassibi, 2000 This original work offers the most comprehensive and up to date treatment of the important subject of optimal linear estimation which is encountered in many areas of engineering such as communications control and signal processing and also in several other fields e g econometrics and statistics The book not only highlights the most significant contributions to this field during the 20th century including the works of Wiener and Kalman but it does so in an original and novel manner that paves the way for further developments This book contains a large collection of problems that complement it and are an important part of piece in addition to numerous sections that offer interesting historical accounts and insights The book also includes several results that appear in print for the first time FEATURES BENEFITS Takes a geometric point of view Emphasis on the numerically favored array forms of many algorithms Emphasis on equivalence and duality concepts for the solution of several related problems in adaptive filtering estimation and control These features are generally absent in most prior treatments ostensibly on the grounds that they are too abstract and complicated It is the authors hope that these misconceptions will be dispelled by the presentation herein and that the fundamental simplicity and power of these ideas will be more widely recognized and exploited Among other things these features already yielded new insights and new results for linear and nonlinear problems in areas such as adaptive filtering quadratic control and estimation including the recent H theories **Mathematical Reviews**, 1974

Answer Book for Mathematical Statistics and Data Analysis, 2nd Edition John A. Rice, 1995 *Preparation for Graduate Work in Statistics* Mathematical Association of America. Committee on the Undergraduate Program in Mathematics. Panel on Statistics, 1971 **Handbook of Applicable Mathematics, Combinatorics and Geometry** Walter Ledermann, Steven Vajda, 1985-05-13 **First Course in Numerical Analysis** Anthony Ralston, Philip Rabinowitz, 1978

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