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STATISTICS

(Major)

Paper : 2.1

(Numerical and Computational Techniques—I)

Full Marks : 60

Time : 3 hours

*The figures in the margin indicate full marks
for the questions*

1. Answer the following as directed :

1×7=7

(a) For positive integers n and m

(i) $\Delta^n O^n = n!$ and $\Delta^m O^n = 0, n > m$

(ii) $\Delta^n O^n = 0$ and $\Delta^m O^n = 0, n < m$

(iii) $\Delta^n O^n = n!$ and $\Delta^m O^n = 0, n < m$

(iv) None of the above

(Choose the correct option)

(Turn Over)

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(b) The value of $\Delta^{-1}(2)$ is

- (i) 0
- (ii) 2
- (iii) $2x$
- (iv) None of the above

(Choose the correct option)

(c) The relationship between the operators Δ , E , δ is

- (i) $\delta E \equiv \Delta$
- (ii) $\delta E^{\frac{1}{2}} \equiv \Delta$
- (iii) $\delta^{-1} E^{\frac{1}{2}} \equiv \Delta$
- (iv) None of the above

(Choose the correct option)

(d) Consider the following statements :

A : Newton's formulae are applicable to nearly all cases of interpolation.

B : Newton's formulae do not converge as rapidly as central difference formulae.

- (i) A is true but B is false
- (ii) A is false but B is true
- (iii) Both A and B are true
- (iv) Neither A nor B is true

(Choose the correct option)

- (e) Numerical differentiation is the process of evaluating the derivative(s) of a function at some particular value of the _____ when the values of the function corresponding to the given values of the independent variable are known.

(Fill in the blank)

- (f) To derive Simpson's three-eighths rule from general quadrature formula, we assume that the integrand is a polynomial of _____ degree.

(Fill in the blank)

- (g) The auxiliary equation of a third order difference equation has a repeated real root α . Then the solution is

- (i) $c_1\alpha^x + c_2\alpha^x$
- (ii) $(c_1 + c_2 x)\alpha^x$
- (iii) $(c_1 + c_2 x + c_3 x^2)\alpha^x$
- (iv) $(c_1 + c_2 + c_3)\alpha^x$

(Choose the correct option)

2. Answer the following questions :

2×4=8

(a) Prove that

$$\Delta \left[\frac{f(x)}{g(x)} \right] = \frac{g(x) \Delta f(x) - f(x) \Delta g(x)}{g(x) g(x+1)}$$

(b) Calculate the value of $\Delta^2 O^5$.

(c) Solve the difference equation

$$x_n = x_{n-1} + x_{n-2}$$

(d) Show that

$$\int_0^1 u_x dx = \frac{1}{12} (5u_1 + 8u_0 - u_{-1})$$

3. Answer any *three* of the following questions :

5×3=15

(a) If n is a positive integer, then show that

$$E^n y_x = \sum_{k=0}^n \binom{n}{k} \Delta^k y_x$$

and hence

$$E^3 y_x = y_x + 3\Delta y_x + 3\Delta^2 y_x + \Delta^3 y_x$$

(b) Prove that

$$\Delta^n O^{n+1} = \frac{1}{2} n(n+1) !$$

(c) State and prove Gauss's forward formula for equal intervals.

(d) Solve the difference equation

$$u_{x+2} - 4u_{x+1} + 4u_x = 2^x$$

(e) If α, β be the roots of $x^2 + ax + b = 0$, show that the iteration

$$x_{n+1} = -\frac{(ax_n + b)}{x_n}$$

will converge near $x = \alpha$, if $|\alpha| > |\beta|$ and the iteration

$$x_{n+1} = \frac{-b}{(x_n + a)}$$

will converge near $x = \alpha$, if $|\alpha| < |\beta|$.

4. Answer the following questions :

10×3=30

- (a) Show that for the interpolation of $f(x)$ relative to 0, α , 1, Lagrange's formula gives approximately

$$f(x) = \left[1 - \frac{x(x-\alpha)}{1-\alpha} \right] f(0) + \frac{x(1-x)}{1-\alpha} \frac{f(\alpha) - f(0)}{\alpha} + \frac{x(x-\alpha)}{1-\alpha} f(1)$$

Also show that if $\alpha \rightarrow 0$, it reduces to

$$f(x) = (1-x^2) f(0) + x(1-x) f'(0) + x^2 f(1)$$

Or

Solve the following difference equations :

(i) $u_{x+3} - 5u_{x+2} + 8u_{x+1} - 4u_x = x \cdot 2^x$

(ii) $u_{x+2} + a^2 u_x = \cos ax$

- (b) If $f(x)$ is a function whose fifth differences are constants and if $\int_{-1}^1 f(x) dx$ can be expressed in the form of $pf(-\alpha) + q(0) + p(\alpha)$, find p , q and α . Use the formula to obtain the value of $\log_e 2$ to four decimal places from the integral $\int_0^1 \frac{dx}{1+x}$. [Given $\sqrt{0.15} = 0.3873$]

Or

Derive Euler-Maclaurin summation formula.

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- (c) Using Newton's formula, derive a recurrence relation to find the cube root of N . Using this relation, evaluate $(10)^{\frac{1}{3}}$.

Or

Write a note on inverse interpolation. Apply Lagrange's formula (inversely) to find a root of the equation $f(x) = 0$, when $f(30) = -30$, $f(34) = -13$, $f(38) = 3$, $f(42) = 18$.

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