

**SEVENTH SEMESTER B.TECH. (ENGINEERING) DEGREE EXAMINATION
DECEMBER 2009**

EE 04 705 (B)—NUMERICAL ANALYSIS AND OPTIMIZATION TECHNIQUES

(2004 admissions)

Time : Three Hours

Maximum : 100 Marks

Answer all questions.

Section I

- Find a root of the equation: $x^3 - 4x - 9 = 0$, using Bisection method in four stages.
- Using Newton's forward formula, find the value of $f(1.6)$ if

x :	1	1.4	1.8	2.2
$f(x)$:	3.49	4.82	5.96	6.5
- Given $y' = x - y^2$ and $y(0) = 0$. Determine the value of $y(1)$ by Milne's predictor-corrector method
- Find the real root of the equation $x \log_{10} x = 1.2$ by Newton-Raphson method correct to 3 decimal places.
- What is a dual problem of an LPP? Write the dual of the following LPP:
 Maximize $z = 10x_1 + 13x_2 + 19x_3$ subject to the constraints
 $6x_1 + 5x_2 + 3x_3 \leq 26$, $4x_1 + 2x_2 + 5x_3 \leq 7$ and $x_1, x_2, x_3 \geq 0$
- What is an artificial variable? What is the use of it in LPP?
- Explain the difference between transportation problem and assignment problem.
- What are the basic features of a dynamic programming problem?

[8 × 5 = 40 marks]

Section II

- (a) Use Lagrange's interpolation formula to find the value of y when $x=10$ from the following data.

x	5	6	9	11
y	12	13	14	16

(7 marks)

Turn over

(b) By Relaxation method, solve the system of equations:

$$9x - 2y + z = 50, \quad x + 5y - 3z = 18, \quad -2x + 2y + 7z = 19.$$

(8 marks)

Or

2. (a) Find the real root of the equation $x^3 - 2x - 5 = 0$ that lies between 2 and 3 by Regula-falsi method correct to 3 decimal places. (8 marks)

(b) Solve the following system of equations by Crout's method:

$$2x - 3y + 10z = 3, \quad -x + 4y + 2z = 20, \quad 5x + 2y + z = -12.$$

(7 marks)

3. From the following table, find the value of x for which $f(x)$ is maximum in the given range of x . Also find the maximum value of $f(x)$.

x	9	10	11	12	13	14
f(x)	1330	1340	1320	1250	1120	930

(15 marks)

Or

4. a) Employ Picard's method to obtain correct to three decimal places, solution for the differential equation $y' = y^2 + x^2$ for $x = 0.4$ given that $y(0) = 0$. (7 marks)

b) Find the value of $y(0.2)$ using Runge-Kutta method of fourth order given that $y' = y - x$ and $y(0) = 2$ taking $h = 0.1$. (8 marks)

5. A firm manufactures three types of products, A, B and C. The profits are Rs.3, Rs.2 and Rs.4 respectively. The firm has two machines M_1 and M_2 and below is the required processing time in minutes for each machine for each product.

		Product		
		A	B	C
Machine	M_1	4	3	5
	M_2	2	2	4

Machines M_1 and M_2 have 2000 and 2500 machine-minutes respectively. The firm must manufacture 100 units of product A, 200 units of product B and 50 units of product C but not more than 150 units of A. Formulate an LPP to maximize the profit. (15 marks)

Or

6. Solve the LPP by simplex method:

Maximize $z = 6x_1 + 8x_2$ subject to the constraints

$$5x_1 + 10x_2 \leq 60, \quad 4x_1 + 4x_2 \leq 30 \quad \text{and} \quad x_1, x_2 \geq 0$$

(15 marks)

7. Solve the following transportation problem:

		Destination				
		A	B	C	D	
Source	I	21	16	25	13	11
	II	17	18	14	23	13
	III	32	27	18	41	19
		6	10	12	15	43

Availability

Requirement

(15 marks)

Or

8. Four jobs are to be done on four different machines. The cost (in rupees) of performing i -th job on the j -th machine is given in the table below. Assign the jobs to different machines so as to minimize the total cost.

		Machine			
		M ₁	M ₂	M ₃	M ₄
Job	J ₁	15	11	13	15
	J ₂	17	12	12	13
	J ₃	14	15	10	14
	J ₄	16	13	11	17

(15 marks)

[4 × 15 = 60 marks]