Menofia University
Faculty of Engineering Shebien El-kom
Basic Engineering Sci. Department.
Academic Year : 2016-2017
Date : 31/5/2017

Subject: Numerical Analysis Code: BES 601
Time Allowed : 3 hours
Year : Master
Total Marks: 100 Marks

## Answer all the following questions: [100 Marks]

Q. 1 (A) Consider the following three-dimensional Helmholtz equation in [25] the following form:

$$
a \frac{\partial^{2} u}{\partial x^{2}}+b \frac{\partial^{2} u}{\partial y^{2}}+\lambda u=F(x, y, z)
$$

with initial conditions:

$$
\begin{array}{ll}
u(0, y)=f_{1}(y), & u_{x}(0, y)=f_{2}(y) \\
u(x, 0)=f_{3}(x), & u_{y}(x, 0)=f_{4}(x)
\end{array}
$$

Where;
$F(x, y), f_{1}(y), f_{2}(y), f_{3}(x), f_{4}(x)$ and $a, b, \lambda$ are given functions and given constant respectively.
Solve the two-dimensional Schrodinger equation using the differential transform method (DTM), in the following form:

$$
\begin{gathered}
F(x, y, z)=\left(12 x^{2}-3 x^{4}\right) \sin (y) \\
a=b=1, \quad \lambda=-2, \text { and } f_{1}(y)=0, \quad f_{2}(y)=0
\end{gathered}
$$

(B) Consider the following three-dimensional Helmholtz equation in the following form:

$$
a \frac{\partial^{2} u}{\partial x^{2}}+b \frac{\partial^{2} u}{\partial y^{2}}+c \frac{\partial^{2} u}{\partial z^{2}}+\lambda u=F(x, y, z)
$$

with initial conditions:

$$
\begin{array}{ll}
u(0, y, z)=f_{1}(y, z), & u_{x}(0, y, z)=f_{2}(y, z) \\
u(x, 0, z)=f_{3}(x, z), & u_{y}(x, 0, z)=f_{4}(x, z) \\
u(x, y, 0)=f_{5}(x, y), & u_{z}(x, y, 0)=f_{6}(x, y)
\end{array}
$$

Where;
$f_{1}(y, z), f_{2}(y, z), f_{3}(y, z), f_{4}(y, z), f_{5}(y, z), f_{6}(y, z)$ and $a, b$, $c, \lambda$ are given functions and given constant respectively.
Solve the three-dimensional Helmholtz equation using the differential transform method (DTM), in the following form:

$$
\begin{gathered}
F(x, y, z)=\left(12 x^{2}-4 x^{4}\right) \sin (y) \cos (z) . \\
a=b=c=1, \quad \lambda=-4, \text { and } f_{1}(y, z)=0, \quad f_{2}(y, z)=0 .
\end{gathered}
$$

(C) Consider the nonlinear singular initial value problem:

$$
y^{\prime \prime}+\frac{2}{x} y^{\prime}+4\left(2 e^{y}+e^{y / 2}\right)=0
$$

with initial conditions:

$$
y(0)=0, \quad y^{\prime}(0)=0
$$

Solve the nonlinear singular initial value problem using the adomian decomposition method (ADM).
Q. 2 (A) Consider the following non-homogenous differential system:

$$
\frac{d x}{d t}=z-\cos (t), \quad \frac{d y}{d t}=z-e^{t}, \quad \frac{d z}{d t}=x-y
$$

with initial conditions:

$$
x(0)=0, y(0)=0, z(0)=2
$$

Solve the non-homogenous differential system using the differential transform method (DTM).
(B) Consider the following systems of non-linear differential equations:

$$
\frac{d x}{d t}+\frac{d y}{d t}+x+y=1, \quad \frac{d y}{d t}=2 x+y
$$

with initial conditions:

$$
x(0)=0, \quad y(0)=1
$$

Solve the non-linear differential systems using the differential transform method (DTM).
(C) The governing equation of a uniform Bernoulli-Euler beam under pure bending resting on fluid layer under axial force is:
$E I \frac{\partial^{4} v}{\partial x^{4}}+p \frac{\partial^{2} v}{\partial x^{2}}+\mathcal{K}_{f} v+F(x, t)=0, \quad 0 \leq x \leq L_{e}$.
with boundary conditions (Clamped-Simply supported):
at $x=0, \quad W(x)=\frac{d W(x)}{d x}=0$
at $x=L_{e}, \quad W(x)=\frac{d^{2} W(x)}{d x^{2}}=0$
Solve the Riccati equation problem using the adomian decomposition method (ADM). Then compared the results with exact solutions.
Q3 (A) Consider the following Riccati equation

$$
y^{\prime}(t)=-(3-y(t))^{2}
$$

with initial conditions:

$$
y(0)=1
$$

Solve the Riccati equation problem using the adomian decomposition method (ADM).
(B) Consider the following Initial value problem equation

$$
\frac{d y}{d t}=t^{3} y^{2}(t)-2 t^{4} y(t)+t^{5}+1
$$

with initial conditions:

$$
y(0)=0
$$

Solve the problem using the adomian decomposition method (ADM).
(C) Given the modal of wave equation:

$$
\frac{\partial u}{\partial t}=-\alpha \frac{\partial u}{\partial x}
$$

Using central differencing and apply the Von Neumann stability analysis to illustrate the application of stability analysis to the three-level FDEs

Q4 (A) State the Classification of Partial Differential Equations? And state the various types of boundary conditions?
(B) Determine the approximate forward difference representation for $\partial^{3} f / \partial x^{3}$ which is of the order $(\Delta x)$, given evenly spaced grid points $f_{i}$, $f_{i+1}, f_{i+2}$ and $f_{i+3}$ by means of:
i) Taylor series expansion.
ii) Forward difference recurrence formula.
iii) A third-degree polynomial passing through the four points.
(C) For the function $f(x)=\sin (2 \pi x)$, determine $\partial f / \partial x$ at $x=0.375$ using central difference representation of order $(\Delta x)^{2}$ and order $(\Delta x)^{4}$. Use step sizes of $0.01,0.1$ and 0.25 . Compare the result with the exact analytical solution and discuss the results.

| This exam measures the following ILOs |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Question Number | Q1-a | Q1-b | Q3-b | Q4-a | Q1-c | Q2-a | Q3-a | Q4-c |
|  | Q4-b |  |  |  | Q2-b | Q2-c | Q3-c |  |
|  | Knowledge \&understanding skills |  |  |  |  |  |  | Intellectual Skills |

With our best wishes

Dr. Ramzy M. Abumandour

