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:

$$u(0, y) = f_1(y), \quad u_x(0, y) = f_2(y),$$

$$u(x,0) = f_3(x), \quad u_y(x,0) = f_4(x).$$

Where;

 $F(x, y), f_1(y), f_2(y), f_3(x), f_4(x)$ and α, b, λ are given functions and given constant respectively.

Solve the two-dimensional Schrodinger equation using *the differential transform method* (*DTM*), in the following form:

$$F(x, y, z) = (12x^2 - 3x^4)\sin(y).$$

a = b = 1, $\lambda = -2$, and $f_1(y) = 0$, $f_2(y) = 0$.

(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:

 $u(0, y, z) = f_1(y, z), \quad u_x(0, y, z) = f_2(y, z).$ $u(x, 0, z) = f_3(x, z), \quad u_y(x, 0, z) = f_4(x, z).$ $u(x, y, 0) = f_5(x, y), \quad u_z(x, y, 0) = f_6(x, y).$

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, λ are given functions and given constant respectively.

Solve the three-dimensional *Helmholtz equation* using *the differential transform method* (*DTM*), in the following form:

$$F(x, y, z) = (12x^2 - 4x^4)\sin(y)\cos(z).$$

$$a = b = c = 1$$
, $\lambda = -4$, and $f_1(y, z) = 0$, $f_2(y, z) = 0$.

(C) Consider the nonlinear singular initial value problem:

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

with initial conditions:

$$y(0)=0, \quad y'(0)=0$$

Solve the nonlinear singular initial value problem using the adomian decomposition method (ADM).

Q.2 (A) Consider the following non-homogenous differential system:

[25]

$$\frac{dx}{dt} = z - \cos(t), \qquad \frac{dy}{dt} = z - e^t, \qquad \frac{dz}{dt} = x - y$$

with initial conditions:

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

Solve the non-homogenous differential system using the differential transform method (DTM).

(B) Consider the following systems of non-linear differential equations:

$$\frac{dx}{dt} + \frac{dy}{dt} + x + y = 1, \qquad \frac{dy}{dt} = 2x + y.$$

with initial conditions:

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

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:

$$EI \frac{\partial^4 v}{\partial x^4} + p \frac{\partial^2 v}{\partial x^2} + k_f v + F(x,t) = 0, \quad 0 \le x \le L_e.$$
with boundary conditions (Clamped-Simply supported):
at $x = 0$, $W(x) = \frac{dW(x)}{dx} = 0$
at $x = L_e$, $W(x) = \frac{d^2W(x)}{dx^2} = 0$
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 (25)
 $y'(t) = -(3 - y(t))^2$,
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
 $\frac{dy}{dt} = t^3 y^2(t) - 2t^4 y(t) + t^5 + 1$
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 sarious types of boundary conditions?
(B) Determine the approximate forward difference representation for ∂³f/∂x³ which is of the order (Δx), given evenly spaced grid points f_i, f_{i+1}, f_{i+2} and f_{i+3} by means of:

Taylor series expansion.
Forward difference recurrence formula.
For the function f(x) = sin(2πx), determine ∂f/∂x at x = 0.375 using central difference representation of order (Δx)² and order (Δx)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 th	ne following IL	0s		
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		Professional Skills	

With our best wishes

Dr. Ramzy M. Abumandour