

- Q.1. (a) What is Monte-Carlo simulation technique? Give an example to explain it.
- (b) Discuss the principle of Power-Residue method for generation of random numbers.
- Q.2. Describe the Discrete Fourier Transform (DFT) technique to fit the periodic data  $[1, \frac{1}{2}, -\frac{1}{2}, -1, -\frac{1}{2}, \frac{1}{2}]$  (Period =  $2\pi$ )
- Q.3. Use the power method to obtain the largest eigenvalue of the matrix  $\begin{bmatrix} 58 & 14 & 10 \\ 14 & 60 & 20 \\ 10 & 20 & 40 \end{bmatrix}$  with starting vector  $\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$ . Do five iterations.
- Q.4. Give a nine node treatment using a square grid under finite difference method for solving Laplace equation in two dimension given as  $\nabla^2 u = 0$ ,  $0 < x < a$ ,  $0 < y < b$ ,  $a = b = 1$  unit  
 $u(0, y) = 0$ ,  $u(x, 0) = 0$ ,  $u(a, y) = 100 \sin \pi y$ ,  $u(x, b) = 0$
- Q.5. Describe Gauss quadrature formula for numerical integration.
- Q.6. Two first order reactions (such as those that occur in radioactive decay) may be modeled as  $x_1 \xrightarrow{k_1} x_2 \xrightarrow{k_2} x_3$ , in which the  $x_i$  values represent concentrations of three species and the  $k_j$  values are the reaction rates. A prototypical system of equations for such reactions is  $\frac{dx_1}{dt} = -k_1 x_1$ ;  $\frac{dx_2}{dt} = k_1 x_1 - k_2 x_2$ ;  $\frac{dx_3}{dt} = k_2 x_2$   
 Apply Runge-Kutta method for  $x_1 = 1$ ,  $x_2 = 0$ ,  $x_3 = 0$  at  $t = 0$ ,  $k_1 = 3$ ,  $k_2 = 1$  to end when  $x_1$  reaches a value 0.5.
- Q.7. Use Newton-Raphson method to solve  $f(\vartheta) = (p + \frac{a}{\vartheta^2})(\vartheta - b) - RT = 0$  for the specific volume  $\vartheta$  of methane gas at a temperature  $T$  of 300 K and a pressure  $p$  of  $5 \times 10^6$  Pa. The gas constant for methane is 518 J/(kg.K) and the van der Waal's constants have values of 887 Pa.m<sup>6</sup>/kg<sup>2</sup> for 'a' and 0.00267 m<sup>3</sup>/kg for 'b'. Use the ideal gas law to obtain a starting value  $\vartheta_0$  and make three iterations. Calculate upto five decimal places.
- Q.8. Given  $\phi(x) = \lambda \int_0^{2\pi} \sin x \sin t \phi(t) dt$   
 Find  $\phi(\frac{\pi}{2})$  and  $\phi(\pi)$  analytically and numerically.