King Fahd University of Petroleum and Minerals Department of Mathematics

Math 371 Major Exam II 251

November 09, 2025Net Time Allowed: 90 Minutes

MASTER VERSION

1. Consider the differential equation:

$$(2+t^2)y' = (2+t^2)^2y + \frac{t}{7}, \quad 0 \le t \le 2.$$

Given that y' = f(t, y), then

- (a) f satisfies Lipschitz condition with Lipschitz constant 6. _____(correct)
- (b) f satisfies Lipschitz condition with Lipschitz constant 3/2.
- (c) f satisfies Lipschitz condition with Lipschitz constant 2.
- (d) f satisfies Lipschitz condition with Lipschitz constant 1/7.
- (e) f does not satisfy Lipschitz condition.

2. Consider the initial value problem:

$$y' = 1 + \frac{y}{t}$$
, $y(1) = 2$, $1 \le t \le 6$,

with exact solution $y(t) = t \ln(t) + 2t$. If the **Euler's method** is used with h = 0.2 to approximate the solution, then the upper bound for $|y(2.2) - w_6|$ is

- (a) 0.232012 _____(correct)
- (b) 0.203871
- (c) 0.214023
- (d) 0.230439
- (e) 0.229271

3. Consider the initial value problem:

$$y' = 1 + (t - y)^2$$
, $2 \le t \le 3$, $y(2) = 1$, with $h = 0.5$,

with the exact solution $y(t) = t + \frac{1}{1-t}$. If the **midpoint method** is used with h = 0.5 to approximate the solution, then the absolute error between the exact and approximate solutions at t = 3 is:

- (a) 0.044936 _____(correct)
- (b) 2.445093
- (c) 0.054938
- (d) 0.055936
- (e) 2.059361

4. Consider the initial value problem:

$$y' = y - t + 3$$
, $0 \le t \le 4$, $y(0) = 1$,

If the **Euler's method** is used with h=0.5 to approximate the solution, then $y(2.00) \approx$

- (a) 15.1875 _____(correct)
- (b) 23.5761
- (c) 9.9657
- (d) 14.4422
- (e) 15.40378

5. Consider the linear system

$$\begin{cases} x_1 + 2x_2 - x_3 = 1, \\ x_1 + 3x_2 + x_3 = 2, \\ x_1 + 2x_2 + (t+1)x_3 = s^2, \end{cases}$$

Which of the following is FALSE?

- (a) The system has no solution if t = 2 and s = -1 _____(correct)
- (b) The system has infinitly many solutions if t = -2 and s = 1
- (c) The system has no solution if t = -2 and s = 2
- (d) The system has a unique solution if t = 1 and s = 1
- (e) The system has a unique solution if t=2 and s=3

6. If the Gaussian elimination with **partial pivoting** and three digit **chopping** arithmetic is used to solve the linear system $\begin{cases} 0.1x_1 + 0.2x_2 = 2.3, \\ 0.2x_1 + 0.8x_2 = 9.99, \end{cases}$ then $x_1 + x_2 = 0.2x_1 + 0.8x_2 = 0.99$

- (a) 9.85 _____(correct)
- (b) 9.54
- (c) 9.51
- (d) 9.68
- (e) 9.73

7. The row interchanges required to solve the linear system,

$$\begin{cases} 2x_1 + 12x_2 + x_3 + 2x_4 = 17, \\ -4x_1 + 2x_2 - 6x_3 + 2x_4 = -6, \\ 4x_1 + x_2 + 8x_3 + 4x_4 = 17, \\ 8x_1 + 8x_2 + 4x_3 + 4x_4 = 24 \end{cases}$$

using Gaussian elimination with partial pivoting is/are

- (a) Interchange rows 1 and 4, then interchange rows 2 and 4. ____(correct)
- (b) Interchange rows 1 and 2 only.
- (c) Interchange rows 1 and 4, then interchange rows 2 and 3.
- (d) Interchange rows 1 and 4, then interchange rows 3 and 4.
- (e) Interchange rows 1 and 4 only.

8. If the vector $x = [x_1, x_2, x_3, x_4]^t$ is the solution of the linear system

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & 1 & 1 & 3 \\ 0 & 3 & 2 & -1 \\ 0 & 0 & 2 & -1 \\ 0 & 0 & 0 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix},$$

then $x_1 =$

(Hint: The coefficient matrix A is written as LU)

- (a) $\frac{5}{12}$ _____(correct)
- (b) $-\frac{1}{3}$
- (c) $\frac{1}{2}$
- (d) 0
- (e) 1

9. Consider the initial value problem:

$$y' = y - t^2 + 1$$
, $0 \le t \le 2$, $y(0) = 0.5$,

If the Runge-Kutta of order four is used with h=0.5 to approximate the solution, then $y(0.5) \approx$

- (a) 1.42513 _____(correct)
- (b) 1.93108
- (c) 1.82049
- (d) 1.44223
- (e) 1.40378

10. If the following system is solved using **Jacobi iterative method**,

$$\begin{cases} 10x_1 + 5x_2 = 20, \\ 5x_1 + 10x_2 - 4x_3 = 30, \\ -4x_2 + 8x_3 - x_4 = -16, \\ -x_3 + 5x_4 = -10 \end{cases}$$

with $\mathbf{x}^{(0)} = (0, 0, 0, 0)^t$, then $||x^{(2)}||_{\infty} =$

- (a) 2.4 _____(correct)
- (b) 1.2
- (c) 4.9
- (d) 3
- (e) 2.6

11. If the following system is solved using Gauss-Seidel iterative method,

$$\begin{cases} 3x_1 - x_2 + x_3 = 3, \\ 3x_1 + 6x_2 + 2x_3 = 9, \\ 3x_1 + 3x_2 + 7x_3 = 13, \end{cases}$$

with $\mathbf{x}^{(0)} = (3, 0, 0)^t$. Then $x_3^{(2)} =$

- (a) 1.14286 _____(correct)
- (b) 0.42849
- (c) 2.42686
- (d) 3.28136
- (e) 1.04206

12. If $A = \begin{bmatrix} -1 & 0 & 0 \\ 0 & 2 & -2 \\ 0 & 1 & 0 \end{bmatrix}$, then **the spectral radius** $\rho(A)$ of the matrix A is equal to

- (a) $\sqrt{2}$ _____(correct)
- (b) $\sqrt{3}$
- (c) 1
- (d) 2
- (e) 3

13. What is the output of the following **MATLAB** code?

```
clear;
A=[2 1 1 1;-8 2 0 2;-5 0 -4 4;2 -3 1 1];
B = A(2:4,1:3);
C = A(2:3,2:3);
norm(B,inf) + norm(C)
```

- (a) 14 _____(correct)
- (b) 10
- (c) 12.5
- (d) 13.5
- (e) 4
- 14. If the output of the following MATLAB code

```
clear
A=[0 \ 1 \ 1 \ 2;0 \ 1 \ 1 \ -1;1 \ 2 \ -1 \ 3;1 \ 1 \ 2 \ 0];
[W,U]=lu(A)
is
        0
                                                              1
        0
                                                              0
                          2
                                           -1
        1
        0
                                                             -1
                                            4
                                                             -4
        0
        0
```

and the matrix A can be factored as $A = (P^t L) U = W U$, then **the permutation** matrix P is equal to

(a)
$$\begin{bmatrix} 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \end{bmatrix}$$
 (correct)

- (b) $\begin{bmatrix} 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$
- $(d) \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \end{bmatrix}$
- (e) $\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$