

1) a) All my work was done by hand then copied to a digital format to ease reading when possible

Newton method:

X_n	$F(X_n)$	$F'(X_n)$	$ X_n - X_{n-1} $
1	-1	3	N/A
1.333333333	-0.182605044	2	0.333333333
1.424635855	-0.008970892	1.807735033	0.091302522
1.429598359	-2.42112E-05	1.797988662	0.004962504
1.429611825	-2E-10	1.797962308	1.34657E-05
1.429611825	0	1.797962308	1E-10
1.429611825	0	1.797962308	0

Secant method:

X_n	$F(X_n)$	$F'(X_n)$	$ X_n - X_{n-1} $
1	-1	N/A	N/A
2	0.772588722	1.772588722	1
1.564146656	0.225214974	1.255866808	0.435853344
1.384816354	-0.082546216	1.716169476	0.179330302
1.432915459	0.005929147	1.839438849	0.048099105
1.429692114	0.000144351	1.794655983	0.003223345
1.42961168	-2.596E-07	1.797883883	8.04336E-05
1.429611825	0	1.797962449	1.444E-07

Here are the equations that I used for my B and C parts

b) I used $E_n = X_n - r$ to calculate the error estimate. since I don't actually know the correct exact root I used the last iteration calculated instead of r in my code.

For the newton method:

X_n	Error estimate
1	0.429612
1.333333333	0.096278
1.424635855	0.004976
1.429598359	1.35E-05
1.429611825	9.87E-11
1.429611825	0
1.429611825	Value used as root, thus 0

For the secant method:

Xn	Error estimate
1	0.429612
2	0.570388
1.564146656	0.134535
1.384816354	0.044795
1.432915459	0.003304
1.429692114	8.03E-05
1.42961168	1.44E-07
1.429611825	Value used as root, thus 0

c) we know the error estimate is $E_n = X_n - r$ from part b, thus by using the newton formula

$$X_{n+1} = X_n - f(X_n)/f'(X_n)$$

$$E_{n+1} + r = E_n + r - f(X_n)/f'(X_n)$$

$$E_{n+1} = E_n - f(X_n)/f'(X_n)$$

If what is meant by the question is to find the relative error however, then the answer would be:

$$|X_{n+1} - X_n| / |X_{n+1}|$$

d)

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please enter x0: 1
please enter x1: 2
please enter max number of iterations: 6

Newton method iterates:

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Xn	F(Xn)	F'(Xn)	Xn-Xn-1
1.0000000000	-1.0000000000	3.0000000000	N/A
1.3333333333	-0.1826050435	2.0000000000	0.3333333333
1.4246358551	-0.0089708920	1.8077350333	0.0913025218
1.4295983589	-0.0000242112	1.7979886624	0.0049625038
1.4296118246	-0.0000000002	1.7979623077	0.0000134657
1.4296118247	0.0000000000	1.7979623075	0.0000000001
1.4296118247	0.0000000000	1.7979623075	0.0000000000

```

Newton method errors: [0.4296118247255556, 0.09627849139222233, 0.004975969629117394, 1.3465829812986385e-05, 9.869105532800404e-11, 0.0]
Newton method convergence rates: [1.980844580838516, 1.9956021413565381, 1.999869969985465, nan, nan]

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Secant method iterates:

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Xn	F(Xn)	F'(Xn)	Xn-Xn-1
1.0000000000	-1.0000000000	N/A	N/A
2.0000000000	0.7725887222	1.7725887222	1.0000000000
1.5641466559	0.2252149741	1.2558668084	0.4358533441
1.3848163539	-0.0825462164	1.7161694759	0.1793303021
1.4329154592	0.0059201466	1.8394388489	0.0480991053
1.4296921139	0.0001443506	1.7946559830	0.0032233453
1.4296116803	-0.0000002596	1.7978838829	0.0000804336
1.4296118247	0.0000000000	1.7979624493	0.0000014444

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Secant method errors: [0.4296118247318659, 0.5703881752681341, 0.13453483120332188, 0.04479547084896951, 0.0033036344845749355, 8.028918980440558e-05, 1.444095529823386e-07]
Secant method convergence rates: [-5.096384163786625, 0.7613157914036462, 2.370688057022437, 1.4257859638231163, 1.7004285330264914, nan]
PS C:\Users\abdul\Desktop\numerichw2>

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for my convergence calculation, since it was not explained in class I did some research and discussed the question with some other students, I decided to use this equation:

$$\alpha \approx \frac{\log |e_{n+1}/e_n|}{\log |e_n/e_{n-1}|} = \frac{\log |(x_{n+1} - r)/(x_n - r)|}{\log |(x_n - r)/(x_{n-1} - r)|}.$$

2)

$$2) a) A_1 = \begin{bmatrix} -1 & 3 & 0 \\ -4 & -1 & 3 \\ 0 & -4 & -1 \end{bmatrix} \rightarrow \begin{bmatrix} -4 & 1 & 3 \\ 0 & \frac{13}{4} & -\frac{3}{4} \\ 0 & -4 & -1 \end{bmatrix} \rightarrow \begin{bmatrix} -4 & -1 & 3 \\ 0 & -4 & -1 \\ 0 & 0 & \frac{25}{16} \end{bmatrix} = U$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ \frac{1}{4} & -\frac{13}{16} & 1 \end{bmatrix} = L \quad P = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix} = P_{12}P_{23}$$

$$\begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} -1 & 3 & 0 \\ -4 & -1 & 3 \\ 0 & -4 & -1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ \frac{1}{4} & -\frac{13}{16} & 1 \end{bmatrix} \begin{bmatrix} -4 & -1 & 3 \\ 0 & -4 & -1 \\ 0 & 0 & \frac{25}{16} \end{bmatrix}$$

$P \quad A_1 \quad L \quad U$

$$A_2 = \begin{bmatrix} 1 & 1 & 2 \\ 4 & 4 & 0 \\ 2 & 0 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 4 & 4 & 0 \\ 0 & 0 & 2 \\ 0 & -2 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 4 & 4 & 0 \\ 0 & -2 & 1 \\ 0 & 0 & 2 \end{bmatrix} = U$$

$$\begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} 1 & 1 & 2 \\ 4 & 4 & 0 \\ 2 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ \frac{1}{2} & 1 & 0 \\ \frac{1}{4} & 0 & 1 \end{bmatrix} \begin{bmatrix} 4 & 4 & 0 \\ 0 & -2 & 1 \\ 0 & 0 & 2 \end{bmatrix}$$

$P \quad A_2 \quad L \quad U$

$$b) Ax = b \rightarrow PAx = Pb, Ux = c$$

$$\begin{bmatrix} 1 & 0 & 0 \\ \frac{1}{2} & 1 & 0 \\ \frac{1}{4} & 0 & 1 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} 3 \\ -4 \\ -2 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 0 & 0 \\ \frac{1}{2} & 1 & 0 \\ \frac{1}{4} & 0 & 1 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix} = \begin{bmatrix} -4 \\ -2 \\ 3 \end{bmatrix}$$

$L \quad c \quad P \quad b$

$c_1 = -4, c_2 = 0, c_3 = 4$

$$Ux = c$$

$$\begin{bmatrix} 4 & 4 & 0 \\ 0 & -2 & 1 \\ 0 & 0 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -4 \\ 0 \\ 4 \end{bmatrix} \quad \begin{array}{l} x_1 = -2 \\ x_2 = 1 \\ x_3 = 2 \end{array}$$

3)

$$3) \quad A = \begin{bmatrix} 2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & -2 \end{bmatrix} \rightarrow \begin{bmatrix} 2 & -1 & 0 \\ 0 & 3/2 & -1 \\ 0 & -1 & -2 \end{bmatrix} \rightarrow \begin{bmatrix} 2 & -1 & 0 \\ 0 & 3/2 & -1 \\ 0 & 0 & -8/3 \end{bmatrix} = U$$

$$L = \begin{bmatrix} 1 & 0 & 0 \\ -1/2 & 1 & 0 \\ 0 & -2/3 & 1 \end{bmatrix}$$

$$U^{-1} = \left[\begin{array}{ccc|ccc} 2 & -1 & 0 & 1 & 0 & 0 \\ 0 & 3/2 & -1 & 0 & 1 & 0 \\ 0 & 0 & -8/3 & 0 & 0 & 1 \end{array} \right] \rightarrow \left[\begin{array}{ccc|ccc} 2 & -1 & 0 & 1 & 0 & 0 \\ 0 & 3/2 & -1 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 0 & -3/8 \end{array} \right]$$

$$\rightarrow \left[\begin{array}{ccc|ccc} 2 & -1 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 2/3 & -1/4 \\ 0 & 0 & 1 & 0 & 0 & -3/8 \end{array} \right] \rightarrow \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & 1/2 & 1/3 & -1/8 \\ 0 & 1 & 0 & 0 & 2/3 & -1/4 \\ 0 & 0 & 1 & 0 & 0 & -3/8 \end{array} \right]$$

$$L^{-1} = \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & 0 & 0 \\ -1/2 & 1 & 0 & 0 & 1 & 0 \\ 0 & -2/3 & 1 & 0 & 0 & 1 \end{array} \right] \rightarrow \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 1/2 & 1 & 0 \\ 0 & -2/3 & 1 & 0 & 0 & 1 \end{array} \right]$$

$$L^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 1/2 & 1 & 0 \\ 1/3 & 2/3 & 1 \end{bmatrix}$$

$$A^{-1} = U^{-1} L^{-1} = \begin{bmatrix} 1/2 & 1/3 & -1/8 \\ 0 & 2/3 & -1/4 \\ 0 & 0 & -3/8 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 1/2 & 1 & 0 \\ 1/3 & 2/3 & 1 \end{bmatrix} = \begin{bmatrix} 5/8 & 1/4 & -1/3 \\ 1/4 & 1/2 & -1/4 \\ -1/8 & -1/4 & -3/8 \end{bmatrix}$$

4)

4) $f(x) = a + bx$

a) $\sum x_i = 105$
 $\sum x_i^2 = 717.5$
 $\sum y_i = 90.99$
 $\sum x_i y_i = 560.87$
 $n = 20$

$\frac{\partial}{\partial a} \sum (y_i - a - bx_i)^2 = 0$
 $\frac{\partial}{\partial b} \sum (y_i - a - bx_i)^2 = 0$

$\sum (y_i - a - bx_i) = 0$
 $\sum (y_i x_i - ax_i - bx_i^2) = 0$

Thus after filling my values and rearranging the equations

$\begin{bmatrix} 20 & 105 \\ 105 & 717.5 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 90.99 \\ 560.87 \end{bmatrix}$

$a \approx 1.923$ $b \approx 0.5$ $f(x) = 1.923 + 0.5x$

b) $P(x) = cx^2 + dx + e$

$\sum x_i^2 = 717.5$
 $\sum x_i^3 = 5512.5$
 $\sum x_i^4 = 45166.625$
 $\sum y_i x_i^2 = 4062.34$

$\frac{\partial}{\partial c} \sum (y_i - cx^2 - dx - e)^2 = 0$
 $\frac{\partial}{\partial d} \sum (y_i - cx^2 - dx - e)^2 = 0$
 $\frac{\partial}{\partial e} \sum (y_i - cx^2 - dx - e)^2 = 0$

$\sum (y_i x_i^2 - cx_i^4 - dx_i^3 - ex_i^2) = 0$ ①
 $\sum (y_i - cx_i^2 - dx_i - e) = 0$ ②
 $\sum (y_i x_i - cx_i^3 - dx_i^2 - ex_i) = 0$ ③

$\begin{bmatrix} 45166.625 & 5512.5 & 717.5 \\ 5512.5 & 717.5 & 105 \\ 717.5 & 105 & 20 \end{bmatrix} \begin{bmatrix} c \\ d \\ e \end{bmatrix} = \begin{bmatrix} 4062.335 \\ 560.87 \\ 90.99 \end{bmatrix}$

$c \approx -0.0686$ $d \approx 1.22$ $e \approx 0.603$

$P(x) = -0.0686x^2 + 1.22x + 0.603$

c) $f(x) = k + m \ln(x)$

$\frac{\partial}{\partial k} \sum [y - k - m \ln(x)]^2$

$\sum [y_i - k - m \ln(x_i)] = 0$

$\frac{\partial}{\partial m} \sum [y - k - m \ln(x)]^2 \rightarrow \sum [y \ln(x) - k \ln(x) - m \ln^2(x)] = 0$

$\begin{bmatrix} 20 & 28.4717 \\ 28.4717 & 53.0842 \end{bmatrix} \begin{bmatrix} k \\ m \end{bmatrix} = \begin{bmatrix} 90.99 \\ 153.95 \end{bmatrix}$

$k \approx 1.78 \quad m \approx 1.945 \quad f(x) = 1.78 + 1.945 \ln(x)$

$\sum \ln(x_i) = 28.4717$
 $\sum \ln^2(x_i) = 53.0842$
 $\sum y_i \ln(x_i) = 153.95$

4)d)

