Numerical Analysis Homework 2

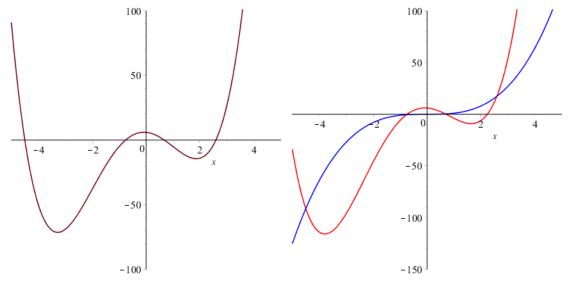
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Problem 1

No, a degree 3 polynomial cannot intersect a degree 4 polynomial in exactly 5 points - let f(x) be a degree 3 polynomial, and g(x) be degree 4. Any intersection of f and g must be a root of f - g and g - f, which are degree 4 polynomials, and therefore may have at most 4 real roots.

It is, however, possible for f and g to intersect at exactly four points. Consider $f(x) = x^3$, and $g(x) = x^4 + 3x^3 - 12x^2 - 2x + 6$. Their difference, $x^4 + 2x^3 - 12x^2 - 2x + 6$, is plotted below and clearly has exactly 4 distinct real roots. f and g can intersect only at those roots, and must intersect at them, so thus f and g intersect exactly 4 times, as shown on the second plot.



Problem 2

Using the formula

$$P_n(x) - \sum_{j=1}^n y_j \prod_{k=1, k \neq j}^n \frac{x - x_k}{x_j - x_k}$$

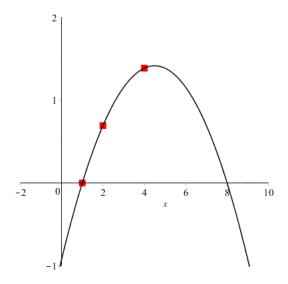
we obtain

$$P_2(x) = \frac{(x-2)(x-4)}{3} \cdot 0 + \frac{(x-1)(x-4)}{-2} \cdot \ln 2 + \frac{(x-1)(x-2)}{6} \cdot \ln 4$$

$$P_2(x) = \frac{-(x-1)(x-4)}{2} \cdot \ln 2 + \frac{(x-1)(x-2)}{3} \cdot \ln 2$$

$$P_2(x) = \frac{-\ln 2}{6} x^2 + \frac{3\ln 2}{2} x - \frac{4\ln 2}{3}$$

The graph of this polynomial fit is shown below.



Using this approximation, we obtain $\ln 3 \approx P_2(3) = \frac{-9 \ln 2}{6} + \frac{9 \ln 2}{2} - \frac{4 \ln 2}{3} = \frac{5}{3} \ln 2 \approx$ 1.1552453. Using the formula

$$|f(x) - P(x)| \le \max_{[2,4]} \left| \frac{f^{(n+1)}(\xi)}{(n+1)!} \right| \cdot \max_{[2,4]} \left| \prod_{i=0}^{n} (x - x_i) \right|$$

with $f(x) = \ln x$, $f^{(3)}(x) = \frac{2}{x^3}$, we obtain

$$|f(x) - P(x)| \le \max_{[2,4]} \left| \frac{1}{3(\xi)^3} \right| \cdot \max_{[2,4]} \left| x^3 - 7x^2 + 14x - 8 \right|$$

Because $f^{(3)}(\xi)$ is strictly decreasing and non-negative on our interval, we know the maximum on [2,4] is $\frac{1}{24}$ at 2. Using the derivative of $x^3 - 7x^2 + 14x - 8$ with the quadratic formula, we find that the maximum absolute value on [2,4] is $-\frac{2}{27}(10+7\sqrt{7})$ at $x = \frac{7}{3} + \frac{\sqrt{7}}{3}$, or approximately 2.11261. Multiplying these values, we obtain $|f(x) - P(x)| \le .0880255$.

Comparing our value of 1.1552453 to the actual value of $\ln 3 \approx 1.0986123$, we have $|f(x) - P_2(x)| = .056630 < .0880255$, as expected.

Problem 3

Using the formulas $B(0) = P_0$ and $B(1) = P_3$, we obtain $P_0 = (1,1)$ and $P_3 = (9,1)$. We then calculate $B'(t) = (x'(t), y'(t)) = (12t + 6t^2, 3t^2 - 1)$, and note that because in general $B'(t) = 3(1-t)^2(P_1-P_0) + 6(1-t)t(P_2-P_1) + 3t^2(P_3-P_2)$, $B'(0) = 3(P_1-P_0)$ and $B'(1) = 3(P_3-P_2)$. Thus we have $P_1 = (1, \frac{2}{3})$ and $P_2 = (3, \frac{1}{3})$. This gives us the complete set of control points for the curve, namely

$$\{(1,1),(1,\frac{2}{3}),(3,\frac{1}{3}),(9,1)\}$$

Problem 4

We first note that

$$A_{1} = \frac{x_{2}-x_{1}}{x_{3}-x_{2}} = 1-x$$

$$A_{2} = \frac{x_{3}-x_{2}}{x_{3}-x_{2}} = 2-x$$

$$A_{3} = \frac{x_{4}-x}{x_{4}-x_{3}} = 3-x$$

$$B_{1} = \frac{x-x_{1}}{x_{2}-x_{1}} = x-0$$

$$B_{2} = \frac{x-x_{2}}{x_{3}-x_{2}} = x-1$$

$$B_{3} = \frac{x-x_{3}}{x_{4}-x_{3}} = x-2$$

$$C_{1} = \frac{(x_{2}-x_{1})^{2}}{6}[A_{1}^{3}-A_{1}] = \frac{1}{6}(-x^{3}+3x^{2}-2x)$$

$$C_{2} = \frac{(x_{3}-x_{2})^{2}}{6}[A_{2}^{3}-A_{2}] = \frac{1}{6}(-x^{3}+6x^{2}-11x+6)$$

$$C_{3} = \frac{(x_{4}-x_{3})^{2}}{6}[A_{3}^{3}-A_{3}] = \frac{1}{6}(-x^{3}+9x^{2}-26x+24)$$

$$D_{1} = \frac{(x_{2}-x_{1})^{2}}{6}[B_{1}^{3}-B_{1}] = \frac{1}{6}(x^{3}-x)$$

$$D_{2} = \frac{(x_{3}-x_{2})^{2}}{6}[B_{2}^{3}-B_{2}] = \frac{1}{6}(x^{3}-3x^{2}+2x)$$

$$D_{3} = \frac{(x_{4}-x_{3})^{2}}{6}[B_{3}^{3}-B_{3}] = \frac{1}{6}(x^{3}-6x^{2}+11x-6)$$

Natural Endpoint Condition

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ x_2 - x_1 & 2(x_3 - x_1) & x_3 - x_2 & 0 \\ 0 & x_3 - x_2 & 2(x_4 - x_2) & x_4 - x_3 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} y_1'' \\ y_2'' \\ y_3'' \\ y_4'' \end{bmatrix} = \begin{bmatrix} 0 \\ 6\left(\frac{y_3 - y_2}{x_3 - x_2} - \frac{y_2 - y_1}{x_2 - x_1}\right) \\ 6\left(\frac{y_4 - y_3}{x_4 - x_3} - \frac{y_3 - y_2}{x_3 - x_2}\right) \\ 0 \end{bmatrix}$$

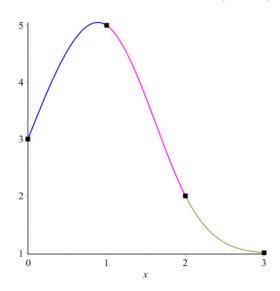
$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 - 0 & 2(2 - 0) & 2 - 1 & 0 \\ 0 & 2 - 1 & 2(3 - 1) & 3 - 2 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} y_1'' \\ y_2'' \\ y_3'' \\ y_4'' \end{bmatrix} = \begin{bmatrix} 0 \\ 6\left(\frac{2 - 5}{2 - 1} - \frac{5 - 3}{1 - 0}\right) \\ 6\left(\frac{1 - 2}{3 - 2} - \frac{2 - 5}{2 - 1}\right) \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 4 & 1 & 0 \\ 0 & 1 & 4 & 1 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} y_1'' \\ y_2'' \\ y_3'' \\ y_3'' \\ y_4'' \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -\frac{4}{15} & \frac{4}{15} & -\frac{1}{15} & \frac{1}{15} \\ \frac{1}{15} & -\frac{1}{15} & \frac{4}{15} & -\frac{4}{15} \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -30 \\ 12 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} y_1'' \\ y_2'' \\ y_3'' \\ y_4'' \end{bmatrix} = \begin{bmatrix} 0 \\ -\frac{44}{5} \\ \frac{25}{5} \\ 0 \end{bmatrix}$$

Using these derived values of y_i'' with our A,B,C, and D equations above, we have

$$\begin{array}{lcl} y_1^{(cubic)} & = & y_1A_1 + y_2B_1 + y_1''C_1 + y_2''D_1 & = & -\frac{22}{15}x^3 + \frac{52}{15}x + 3 \\ y_2^{(cubic)} & = & y_2A_2 + y_3B_2 + y_2''C_2 + y_3''D_2 & = & \frac{7}{3}x^3 - \frac{57}{5}x^2 + \frac{223}{15}x - \frac{4}{5} \\ y_3^{(cubic)} & = & y_3A_3 + y_4B_3 + y_3''C_3 + y_4''D_3 & = & -\frac{13}{15}x^3 + \frac{39}{5}x^2 - \frac{353}{15}x + \frac{124}{5} \end{array}$$



Curvature-Adjusted Endpoint Condition

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ x_2 - x_1 & 2(x_3 - x_1) & x_3 - x_2 & 0 \\ 0 & x_3 - x_2 & 2(x_4 - x_2) & x_4 - x_3 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} y_1'' \\ y_2'' \\ y_3'' \\ y_4'' \end{bmatrix} = \begin{bmatrix} k_1 \\ 6 \left(\frac{y_3 - y_2}{x_3 - x_2} - \frac{y_2 - y_1}{x_2 - x_1} \right) \\ 6 \left(\frac{y_4 - y_3}{x_4 - x_3} - \frac{y_3 - y_2}{x_3 - x_2} \right) \\ k_n \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 1-0 & 2(2-0) & 2-1 & 0 \\ 0 & 2-1 & 2(3-1) & 3-2 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} y_1'' \\ y_2'' \\ y_3'' \\ y_4'' \end{bmatrix} = \begin{bmatrix} k_n \\ 6\left(\frac{2-5}{2-1} - \frac{5-3}{1-0}\right) \\ 6\left(\frac{1-2}{3-2} - \frac{2-5}{2-1}\right) \\ k_n \end{bmatrix}$$

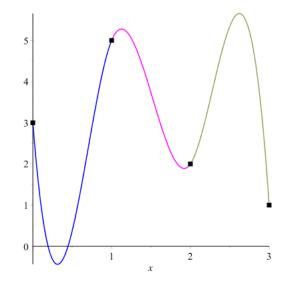
$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 4 & 1 & 0 \\ 0 & 1 & 4 & 1 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} y_1'' \\ y_2'' \\ y_3'' \\ y_4'' \end{bmatrix} = \begin{bmatrix} k_1 \\ -30 \\ 12 \\ k_n \end{bmatrix}$$

Choosing $k_1 = 100$, $k_2 = -100$, we have

$$\begin{bmatrix} y_1'' \\ y_2'' \\ y_3'' \\ y_4'' \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -\frac{4}{15} & \frac{4}{15} & -\frac{1}{15} & \frac{1}{15} \\ \frac{1}{15} & -\frac{1}{15} & \frac{4}{15} & -\frac{4}{15} \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 100 \\ -30 \\ 12 \\ -100 \end{bmatrix}$$

$$\begin{bmatrix} y_1'' \\ y_2'' \\ y_3'' \\ y_4'' \end{bmatrix} = \begin{bmatrix} 100 \\ -\frac{632}{15} \\ \frac{578}{15} \\ -100 \end{bmatrix}$$

$$\begin{array}{lll} y_1^{(cubic)} & = & -\frac{1066}{45} + 50x^2 - \frac{1094}{45}x + 3 \\ y_2^{(cubic)} & = & \frac{121}{9}x^3 - \frac{307}{5}x^2 + \frac{3919}{45}x - \frac{512}{15} \\ y_3^{(cubic)} & = & -\frac{1039}{45} + \frac{789}{5}x^2 - \frac{15809}{45}x + \frac{3872}{15} \end{array}$$



Clamped Endpoint Condition

$$\begin{bmatrix} 2 & 1 & 0 & 0 \\ x_2 - x_1 & 2(x_3 - x_1) & x_3 - x_2 & 0 \\ 0 & x_3 - x_2 & 2(x_4 - x_2) & x_4 - x_3 \\ 0 & 0 & 1 & 2 \end{bmatrix} \begin{bmatrix} y_1'' \\ y_2'' \\ y_3'' \\ y_4'' \end{bmatrix} = \begin{bmatrix} 6\left(\frac{y_2 - y_1}{x_2 - x_1} - c_n\right) \\ 6\left(\frac{y_3 - y_2}{x_3 - x_2} - \frac{y_2 - y_1}{x_2 - x_1}\right) \\ 6\left(\frac{y_4 - y_3}{x_4 - x_3} - \frac{y_3 - y_2}{x_3 - x_2}\right) \\ 6\left(c_n - \frac{y_4 - y_3}{x_4 - x_3}\right) \end{bmatrix}$$

$$\begin{bmatrix} 2 & 1 & 0 & 0 \\ 1-0 & 2(2-0) & 2-1 & 0 \\ 0 & 2-1 & 2(3-1) & 3-2 \\ 0 & 0 & 1 & 2 \end{bmatrix} \begin{bmatrix} y_1'' \\ y_2'' \\ y_3'' \\ y_4'' \end{bmatrix} = \begin{bmatrix} 6\left(\frac{5-3}{1-0} - c_n\right) \\ 6\left(\frac{2-5}{2-1} - \frac{5-3}{1-0}\right) \\ 6\left(\frac{1-2}{3-2} - \frac{2-5}{2-1}\right) \\ 6\left(c_n - \frac{1-2}{3-2}\right) \end{bmatrix}$$

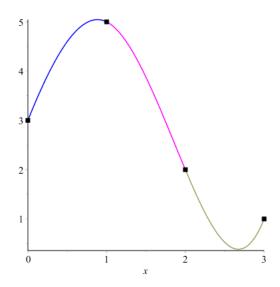
$$\begin{bmatrix} 2 & 1 & 0 & 0 \\ 1 & 4 & 1 & 0 \\ 0 & 1 & 4 & 1 \\ 0 & 0 & 1 & 2 \end{bmatrix} \begin{bmatrix} y_1'' \\ y_2'' \\ y_3'' \\ y_4'' \end{bmatrix} = \begin{bmatrix} 12 - 6c_n \\ -30 \\ 12 \\ 6(c_n + 1) \end{bmatrix}$$

Choosing $c_n = 4$, we have

$$\begin{bmatrix} y_1'' \\ y_2'' \\ y_3'' \\ y_4'' \end{bmatrix} = \frac{1}{45} \begin{bmatrix} 26 & -7 & 2 & -1 \\ -7 & 14 & -4 & 2 \\ 2 & -4 & 14 & -7 \\ -1 & 2 & -7 & 26 \end{bmatrix} \begin{bmatrix} -12 \\ -30 \\ 12 \\ 30 \end{bmatrix}$$

$$\begin{bmatrix} y_1'' \\ y_2'' \\ y_3'' \\ y_4'' \end{bmatrix} = \begin{bmatrix} -\frac{12}{5} \\ -\frac{36}{5} \\ \frac{6}{5} \\ \frac{72}{5} \end{bmatrix}$$

$$\begin{array}{lll} y_1^{(cubic)} & = & -\frac{4}{5}x^3 - \frac{6}{5}x^2 + 4x + 3 \\ y_2^{(cubic)} & = & \frac{7}{5}x^3 - \frac{39}{5}x^2 + \frac{53}{5}x + \frac{4}{5} \\ y_3^{(cubic)} & = & -\frac{11}{5}x^3 - \frac{63}{5}x^2 + \frac{101}{5}x - \frac{28}{5} \end{array}$$



Parabolically Terminated Endpoint Condition

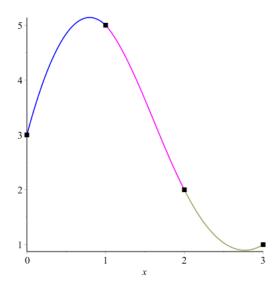
$$\begin{bmatrix} 1 & -1 & 0 & 0 \\ x_2 - x_1 & 2(x_3 - x_1) & x_3 - x_2 & 0 \\ 0 & x_3 - x_2 & 2(x_4 - x_2) & x_4 - x_3 \\ 0 & 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} y_1'' \\ y_2'' \\ y_3'' \\ y_4'' \end{bmatrix} = \begin{bmatrix} 0 \\ 6 \left(\frac{y_3 - y_2}{x_3 - x_2} - \frac{y_2 - y_1}{x_2 - x_1} \right) \\ 6 \left(\frac{y_4 - y_3}{x_4 - x_3} - \frac{y_3 - y_2}{x_3 - x_2} \right) \end{bmatrix}$$

$$\begin{bmatrix} 1 & -1 & 0 & 0 \\ 1 & 4 & 1 & 0 \\ 0 & 1 & 4 & 1 \\ 0 & 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} y_1'' \\ y_2'' \\ y_3'' \\ y_4'' \end{bmatrix} = \begin{bmatrix} 0 \\ -30 \\ 12 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} y_1'' \\ y_2'' \\ y_3'' \\ y_4'' \end{bmatrix} = \frac{1}{24} \begin{bmatrix} 19 & 5 & -1 & 1 \\ -5 & 5 & -1 & 1 \\ 1 & -1 & 5 & -5 \\ 1 & -1 & 5 & 19 \end{bmatrix} \begin{bmatrix} 0 \\ -30 \\ 12 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} y_1'' \\ y_2'' \\ y_3'' \\ y_4'' \end{bmatrix} = \begin{bmatrix} -\frac{27}{4} \\ -\frac{27}{4} \\ \frac{15}{4} \\ \frac{15}{4} \end{bmatrix}$$

$$\begin{array}{rcl} y_1^{(cubic)} & = & -\frac{27}{8}x^2 + \frac{43}{8}x + 3 \\ y_2^{(cubic)} & = & \frac{13}{8}x^3 - \frac{63}{8}x^2 + \frac{37}{4}x + 2 \\ y_3^{(cubic)} & = & \frac{15}{8}x^2 - \frac{83}{8}x - \frac{61}{4} \end{array}$$



Not-a-Knot Endpoint Condition

$$\begin{bmatrix} x_3 - x_2 & -(x_3 - x_1) & x_2 - x_1 & 0 \\ x_2 - x_1 & 2(x_3 - x_1) & x_3 - x_2 & 0 \\ 0 & x_3 - x_2 & 2(x_4 - x_2) & x_4 - x_3 \\ 0 & x_4 - x_3 & -(x_4 - x_2) & x_3 - x_2 \end{bmatrix} \begin{bmatrix} y_1'' \\ y_2'' \\ y_3'' \\ y_4'' \end{bmatrix} = \begin{bmatrix} 0 \\ 6\left(\frac{y_3 - y_2}{x_3 - x_2} - \frac{y_2 - y_1}{x_2 - x_1}\right) \\ 6\left(\frac{y_4 - y_3}{x_4 - x_3} - \frac{y_3 - y_2}{x_3 - x_2}\right) \\ 0 \end{bmatrix}$$

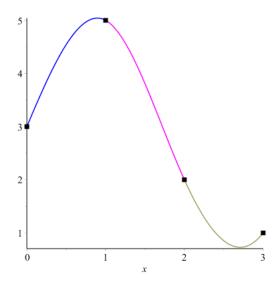
$$\begin{bmatrix} -3 & 1 & 2 & 0 \\ 1-0 & 2(2-0) & 2-1 & 0 \\ 0 & 2-1 & 2(3-1) & 3-2 \\ 0 & -1 & 4 & -3 \end{bmatrix} \begin{bmatrix} y_1'' \\ y_2'' \\ y_3'' \\ y_4'' \end{bmatrix} = \begin{bmatrix} 0 \\ 6\left(\frac{2-5}{2-1} - \frac{5-3}{1-0}\right) \\ 6\left(\frac{1-2}{3-2} - \frac{2-5}{2-1}\right) \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} -3 & 1 & 2 & 0 \\ 1 & 4 & 1 & 0 \\ 0 & 1 & 4 & 1 \\ 0 & -1 & 4 & -3 \end{bmatrix} \begin{bmatrix} y_1'' \\ y_2'' \\ y_3'' \\ y_4'' \end{bmatrix} = \begin{bmatrix} 0 \\ -30 \\ 12 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} y_1'' \\ y_2'' \\ y_3'' \\ y_4'' \end{bmatrix} = \frac{1}{198} \begin{bmatrix} -62 & 12 & 21 & 7 \\ 16 & 48 & -15 & -5 \\ -2 & -6 & 39 & 13 \\ -8 & -24 & 57 & -47 \end{bmatrix} \begin{bmatrix} 0 \\ -30 \\ 12 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} y_1'' \\ y_2'' \\ y_3'' \\ y_4'' \end{bmatrix} = \begin{bmatrix} -\frac{6}{11} \\ -\frac{90}{11} \\ \frac{36}{11} \\ \frac{78}{11} \end{bmatrix}$$

$$\begin{array}{lll} y_1^{(cubic)} & = & -\frac{14}{11}x^3 - \frac{3}{11}x^2 + \frac{39}{11}x + 3 \\ y_2^{(cubic)} & = & \frac{21}{11}x^3 - \frac{108}{11}x^2 + \frac{144}{11}x - \frac{2}{11} \\ y_3^{(cubic)} & = & \frac{7}{11}x^3 - \frac{24}{11}x^2 - \frac{24}{11}x + 10 \end{array}$$



Problem 5

Raw Output

5 DATA POINTS

Initial Points:

 $\begin{array}{lll} (-5.000000\,, 0.038462) & (-2.500000\,, 0.137931) & (0.000000\,, 1.000000) \\ (2.500000\,, 0.137931) & (5.000000\,, 0.038462) \end{array}$

 $\begin{array}{lll} \text{x:} & -3.750000 \\ \text{lagrange:} & -0.162550 \\ \text{cubic:} & -0.039693 \\ \text{curveadj:} & -0.042043 \\ \text{actual:} & 0.066390 \end{array}$

x: -1.250000 lagrange: 0.629062 cubic: 0.666659 curveadj: 0.667129 actual: 0.390244

x: 1.250000 lagrange: 0.939904 cubic: 0.666659 curveadj: 0.667129 actual: 0.390244

x: 3.750000 lagrange: -1.716761 cubic: -0.039693 curveadj: -0.042043 actual: 0.066390

10 DATA POINTS

Initial Points:

```
\begin{array}{lll} (-5.000000\,,0.038462) & (-3.888889\,,0.062021) & (-2.777778\,,0.114731) \\ (-1.666667\,,0.264706) & (-0.555556\,,0.764151) & (0.555556\,,0.764151) \\ (1.666667\,,0.264706) & (2.777778\,,0.114731) & (3.888889\,,0.062021) \\ (5.000000\,,0.038462) & \end{array}
```

x: -4.444444 lagrange: -0.209264 cubic: 0.046749 curveadj: 0.046273 actual: 0.048186

x: -3.333333 lagrange: 0.160420 cubic: 0.087924 curveadj: 0.088051 actual: 0.082569

x: -2.222222 lagrange: 0.115474 cubic: 0.147614 curveadj: 0.147580 actual: 0.168399 x: -1.111111 lagrange: 0.523247 cubic: 0.515771 curveadj: 0.515781 actual: 0.447514

 x:
 0.000000

 lagrange:
 0.861538

 cubic:
 0.857126

 curveadj:
 0.857121

 actual:
 1.000000

 x:
 1.111111

 lagrange:
 0.523247

 cubic:
 0.515771

 curveadj:
 0.515781

 actual:
 0.447514

 x:
 2.222222

 lagrange:
 0.115474

 cubic:
 0.147614

 curveadj:
 0.147580

 actual:
 0.168399

 x:
 3.333333

 lagrange:
 0.160420

 cubic:
 0.087924

 curveadj:
 0.088051

 actual:
 0.082569

x: 4.444444 lagrange: -0.209264 cubic: 0.046749 curveadj: 0.046273 actual: 0.048186

15 DATA POINTS

Initial Points:

x: -4.642857 lagrange: 2.668349 cubic: 0.044513 curveadj: 0.044317 actual: 0.044334

x: -3.928571 lagrange: -0.301858 cubic: 0.060808 curveadj: 0.060861 actual: 0.060851

x: -3.214286 lagrange: 0.180694 cubic: 0.088163 curveadj: 0.088149 actual: 0.088249

x: -2.500000 lagrange: 0.101181 cubic: 0.138115 curveadj: 0.138119 actual: 0.137931

x: -1.785714 lagrange: 0.259506 cubic: 0.237467 curveadj: 0.237466 actual: 0.238733

x: -1.071429 lagrange: 0.451153 cubic: 0.468041 curveadj: 0.468041 actual: 0.465558

x:	-0.357143
lagrange:	0.891166
cubic:	0.886911
curveadj:	0.886911
actual:	0.886878

x:	0.357143
lagrange:	0.904422
cubic:	0.886911
curveadj:	0.886911
actual:	0.886878

x:	1.071429
lagrange:	0.433077
cubic:	0.468041
curveadj:	0.468041
actual:	0.465558

x:	1.785714
lagrange:	0.293649
cubic:	0.237467
curveadj:	0.237466
actual:	0.238733

x:	2.500000
lagrange:	0.008506
cubic:	0.138115
curveadj:	0.138119
actual:	0.137931

x:	3.214286
lagrange:	0.569927
cubic:	0.088163
curveadj:	0.088149
actual:	0.088249

x:	3.928571
lagrange:	-3.285979
cubic:	0.060808
curveadj:	0.060861
actual:	0.060851

x: 4.642857

lagrange: 77.271383 cubic: 0.044513 curveadj: 0.044317 actual: 0.044334

Chebyshev Approximation 5 Nodes

 $\begin{array}{lll} x: & -3.847104 \\ \text{chebyshev:} & -0.134899 \\ \text{actual:} & 0.063290 \end{array}$

 $\begin{array}{lll} x: & -1.469463 \\ \text{chebyshev:} & 0.714472 \\ \text{actual:} & 0.316524 \end{array}$

x: 1.469463 chebyshev: 0.714472 actual: 0.316524

x: 3.847104 chebyshev: -0.134899 actual: 0.063290

Chebyshev Approximation 10 Nodes

 $\begin{array}{lll} x: & -4.696737 \\ \text{chebyshev:} & 0.032438 \\ \text{actual:} & 0.043366 \end{array}$

 $\begin{array}{lll} x: & -3.995283 \\ \text{chebyshev:} & 0.074601 \\ \text{actual:} & 0.058954 \end{array}$

 $\begin{array}{lll} x: & -2.902743 \\ \text{chebyshev:} & 0.077647 \\ \text{actual:} & 0.106090 \end{array}$

x: -1.526062

chebyshev: 0.381200 actual: 0.300403

x: 0.000000 chebyshev: 0.730822 actual: 1.000000

x: 1.526062 chebyshev: 0.381200 actual: 0.300403

x: 2.902743 chebyshev: 0.077647 actual: 0.106090

x: 3.995283 chebyshev: 0.074601 actual: 0.058954

x: 4.696737 chebyshev: 0.032438 actual: 0.043366

Chebyshev Approximation 15 Nodes

 $\begin{array}{lll} \text{x:} & -4.696737 \\ \text{chebyshev:} & -1.346627 \\ \text{actual:} & 0.043366 \end{array}$

 $\begin{array}{lll} x: & -3.995283 \\ \text{chebyshev:} & 1.079891 \\ \text{actual:} & 0.058954 \end{array}$

 $\begin{array}{lll} \text{x:} & -2.902743 \\ \text{chebyshev:} & 1.866100 \\ \text{actual:} & 0.106090 \end{array}$

 $\begin{array}{lll} \text{x:} & -1.526062 \\ \text{chebyshev:} & -4.361026 \\ \text{actual:} & 0.300403 \end{array}$

x: 0.000000 chebyshev: 4.266356 actual: 1.000000

x: 1.526062 chebyshev: 2.565579 actual: 0.300403

x: 2.902743 chebyshev: -6.869444 actual: 0.106090

x: 3.995283 chebyshev: 5.599214 actual: 0.058954

x: 4.696737 chebyshev: 0.085492 actual: 0.043366

x: 0.000000 chebyshev: 4.266356 actual: 1.000000

x: 0.008421 chebyshev: 4.167831 actual: 0.999929

 $\begin{array}{lll} x: & 0.324991 \\ \text{chebyshev:} & -0.455012 \\ \text{actual:} & 0.904471 \end{array}$

x: -0.576289 chebyshev: 4.949485 actual: 0.750690

x: 0.324991 chebyshev: -0.455012 actual: 0.904471

RMS Errors

n	lagrange	natural	curve adjusted	chebyshev
5	.89780	.04383	.04421	
10	.02010	.00341	.00341	
15	427.32136	.000001	.000001	

Analysis

As n increases, the error in the Lagrange approximation explodes due to Runge's phenomenon, despite the error at the interior points improving at a rate consistent with with the spline approximation - the magnitude of the error near the endpoints more than overcomes the reduction in error everywhere else. The splines behave consistently better overall as n increases due to their piecewise construction which allows them to avoid erratic endpoint behavior.

Fixing the second derivatives of the splines marginally improves accuracy near the endpoints, but makes no marked difference in overall error, at least at these small values of n. This makes sense - because splines are piecewise, fixing the endpoint behavior will only greatly effect the points near the endpoints, and thus any improvement does not propagate well through the rest of the approximation, where the majority of the error data will be determined.

Problem 6
Coefficient Table

Note: The first 10 values of a_n are the coefficients for 10 nodes, so I have not duplicated the data.

a_n	Function 1	Function 2	Function 3	a_n	Function 1	Function 2	Function 3
a_0	0.220277	0	-0.125724	a_{10}	-0.020277	0	0.135478
a_1	0	0.449218	0	a_{11}	0	-0.198222	0
a_2	0.575761	0	-0.531218	a_{12}	0.001767	0	-0.069607
a_3	0	0.776220	0	a_{13}	0	0.151939	0
a_4	0.631361	0	0.636758	a_{14}	-0.000107	0	0.039138
a_5	0	-0.011739	0	a_{15}	0	-0.130133	0
a_6	-0.555377	0	0.183205	a_{16}	0.000005	0	-0.021989
a_7	0	-0.396909	0	a_{17}	0	0.119113	0
a_8	0.146591	0	-0.253667	a_{18}	0	0	0.010027
a_9	0	0.298239	0	a_{19}	0	-0.114332	0

Plots

Analysis

Problem 7

Data Tables

 $T_{10}(x)$

n	$a_{T'_{10}}$	$a_{T_{10}''}$	$a_{\int T_{10}}$
0	0	500	0
1	20	0	0
2	0	960	0
3	20	0	0
4	0	840	0
5	20	0	0
6	0	640	0
7	20	0	0
8	0	360	0
9	20	0	$\frac{1}{18}$
10	0	0	0
11	0	0	$\frac{1}{22}$

 $T_{15}(x)$

n	$a_{T'_{15}}$	$a_{T_{15}''}$	$a_{\int T_{15}}$
0	15	0	0
1	0	3360	0
2	30	0	0
3	0	3240	0
4	30	0	0
5	0	3000	0
6	30	0	0
7	0	2640	0
8	30	0	0
9	0	2160	0
10	30	0	0
11	0	1560	0
12	30	0	0
13	0	840	0
14	30	0	$\begin{array}{c} \frac{1}{28} \\ 0 \end{array}$
15	0	0	0
16	0	0	$\frac{1}{32}$

 $T_{20}(x)$

n	$a_{T'_{20}}$	$a_{T_{20}''}$	$a_{\int T_{20}}$
0	0	4000	0
1	40	0	0
2	0	7920	0
3	40	0	0
4	0	7680	0
5	40	0	0
6	0	7280	0
7	40	0	0
8	0	6720	0
9	40	0	0
10	0	6000	0
11	40	0	0
12	0	5120	0
13	40	0	0
14	0	4080	0
15	40	0	0
16	0	2880	0
17	40	0	0
18	0	1520	0
19	40	0	$\frac{1}{38}$
20	0	0	0
21	0	0	$\frac{1}{42}$

Analysis

The tables above list the coefficients a_n of T_n for all relevant n for the first two derivatives and integral of each T_n . The patterns in the data can be explained by

$$T_n(x) = \frac{1}{2} \left(\frac{1}{n+1} T'_{n+1}(x) - \frac{1}{n-1} T'_{n-1}(x) \right)$$

which gives us

$$\int T_n(x) = \frac{1}{2} \left(\frac{1}{n+1} T_{n+1}(x) - \frac{1}{n-1} T_{n-1}(x) \right)$$

and

$$T_{n+1}(x) = 2xT_n(x) - T_{n-1}(x)$$

which gives

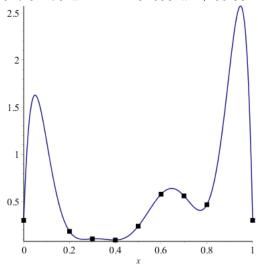
$$T'_n(x) = \frac{1}{1 - x^2} \left(-nxT_n(x) + nT_{n-1}(x) \right)$$

which we can of course take the derivative of to obtain higher order derivatives of T_n .

Problem 8

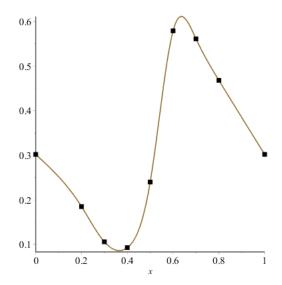
Lagrange Interpolation

 $L_8(x) = -10717.01390x^8 + 41523.43743x^7 - 66130.60764x^6 + 55973.20311x^5 - 27150.02639x^4 + 7547.542702x^3 - 1112.916584x^2 + 66.38116670x + .302$



Cubic Spline Interpolation

$$f(x) = \begin{cases} .302 - .473x - 2.802x^3 & x < 0.2 \\ .12974 + 2.11093x - 12.91926x^2 + 18.72996x^3 & x < 0.3 \\ .47410379 - 1.3326681x - 1.44057x^2 + 5.975866x^3 & x < 0.4 \\ -2.430901 + 20.45487x - 55.90942x^2 + 51.36657x^3 & x < 0.5 \\ 26.420189 - 152.651673x + 290.3036659x^2 - 179.442153x^3 & x < 0.6 \\ -37.6981566 + 167.940056x - 244.015883x^2 + 117.40204x^3 & x < 0.7 \\ 5.37168 - 16.644978x + 19.67702x^2 - 8.1660098x^3 & x < 0.8 \\ 1.257759 - 1.2177579x + .39299789x^2 - .130999x^3 & x \ge .8 \end{cases}$$



Analysis

The cubic spline interpolation produces a much more convincing interpolation between the data points - the Lagrange polynomial suffers from very erratic behavior at the endpoints (similar to Runge's phenomenon), and indeed f(.1) = 0.251906420711722 is a much more consistent value with the data than $L_8(.1) = 1.14113749$.