

A1:

a)

$$\begin{aligned}
 x_1 &= \frac{-b - \sqrt{b^2 - 4ac}}{2a} \\
 &= \frac{-22.41 - \sqrt{22.41^2 - 4 \times 1.03 \times 0.1123}}{2 \times 1.03} \\
 &= \frac{-22.41 - \sqrt{502.20 - 4.12 \times 0.1123}}{2.06} \\
 &= \frac{-22.41 - \sqrt{502.20 - 0.46267}}{2.06} \\
 &= \frac{-22.41 - 22.399}{2.06} \\
 &= \frac{-44.809}{2.06} \\
 &= -21.751
 \end{aligned}$$

$$\text{Relative error: } \left| \frac{(-21.752) - (-21.751)}{-21.752} \right| \times 100\% = 0.004597\%$$

$$\begin{aligned}
 x_2 &= \frac{-b + \sqrt{b^2 - 4ac}}{2a} \\
 &= \frac{-22.41 + 22.399}{2.06} \\
 &= \frac{-0.011}{2.06} \\
 &= -0.0053398
 \end{aligned}$$

$$\text{Relative error: } \left| \frac{(-0.0050123) - (-0.0053398)}{-0.0050123} \right| \times 100\% = 6.133\%$$

b)

$$\begin{aligned}
 x_1 &= \frac{-b - \sqrt{b^2 - 4ac}}{2a} \\
 right &= \frac{c}{ax_1} \\
 &= \frac{c}{a \left(\frac{-b - \sqrt{b^2 - 4ac}}{2a} \right)} \\
 &= \frac{2c}{(-b - \sqrt{b^2 - 4ac})}
 \end{aligned}$$

$$\begin{aligned}
&= \frac{2c(-b + \sqrt{b^2 - 4ac})}{(-b - \sqrt{b^2 - 4ac})(-b + \sqrt{b^2 - 4ac})} \\
&= \frac{-2bc + 2c\sqrt{b^2 - 4ac}}{b^2 - (b^2 - 4ac)} \\
&= \frac{-b + \sqrt{b^2 - 4ac}}{2a} \\
&= x_2 \\
&= \text{left}
\end{aligned}$$

c)

x_1 is unchanged

$$x_1 = -21.751$$

$$\text{Relative error: } \left| \frac{(-21.752) - (-21.751)}{-21.752} \right| \times 100\% = 0.004597\%$$

$$\begin{aligned}
x_2 &= \frac{c}{ax_1} \\
&= \frac{0.1123}{1.03 \times (-21.751)} \\
&= \frac{0.1123}{-22.403} \\
&= -0.0050127
\end{aligned}$$

$$\text{Relative error: } \left| \frac{(-0.0050127) - (-0.0050123)}{-0.0050123} \right| \times 100\% = 0.007980\%$$

Q2:

a) The answer becomes an extremely negative number. $(-4.063562 \times 10^{13})$.

b) the error in the first step is $e_1 = 0$, in the second step it is $e_2 = \left| 0.5714285 - \frac{4}{7} \right| \leq \frac{1}{14000000}$.

Since $e_n + \frac{41}{14}e_{n-1} - 2e_{n-2} = 0$ for $n \geq 3$, let $a = \frac{41}{14}$ and $b = -2$, solve $x^2 + ax + b = 0$ gives $x_1 = -\frac{7}{2}$, $x_2 = \frac{4}{7}$. Hence $|e_{40}| = \left| c_1 \left(-\frac{7}{2}\right)^{40} + c_2 \left(\frac{4}{7}\right)^{40} \right| \approx \left| c_1 \left(\frac{7}{2}\right)^{40} \right|$, which grows very big, therefore the final answer is far off from the correct answer.

c) assume $p_0^{approx} = p_0^{exact}$,

$$\begin{aligned} p_1^{approx} &= p_1^{exact}(1 + \epsilon) \\ &= p_1^{exact} + e_1 \end{aligned}$$

Where $e_1 = p_1^{approx} \epsilon$.

$$\begin{aligned} p_2^{approx} &= -\frac{41}{14}p_1^{approx} + 2p_0^{approx} \\ &= -\frac{41}{14}p_1^{exact} - \frac{41}{14}e_1 + 2p_0^{exact} \\ &= p_2^{exact} - \frac{41}{14}e_1 \end{aligned}$$

$$\begin{aligned} p_3^{approx} &= -\frac{41}{14}p_2^{approx} + 2p_1^{approx} \\ &= \left(-\frac{41}{14}\right)p_2^{exact} - \left(-\frac{41}{14}\right)\frac{41}{14}e_1 + 2p_1^{exact} + 2e_1 \\ &= p_3^{exact} + \frac{41^2 + 2 \times 14^2}{14^2}e_1 \end{aligned}$$

by some induction steps similar as above, we know for $n \geq 3$,

$$p_n^{approx} = p_n^{exact} + xe_1$$

Where x is some function of n and $|x|$ increases as n increases.

Even though e_1 is small, when n gets big, the error $|xe_1|$ becomes large, and the answer becomes unreliable.

Q3:

$$S(x) = \begin{cases} 28 + a_1x + 9x^2 + x^3, & x \in [-3, -1] \\ a_2 + 19x + a_3x^2 - x^3, & x \in [-1, 0] \\ 26 + 19x + 3x^2 + a_4x^3, & x \in [0, 3] \end{cases}$$

a)

when $x = -1$, we have

$$\begin{aligned} 28 + a_1x + 9x^2 + x^3 &= a_2 + 19x + a_3x^2 - x^3 \\ 28 - a_1 + 9 - 1 &= a_2 - 19 + a_3 + 1 \\ a_1 + a_2 + a_3 &= 54 \end{aligned}$$

And

$$\begin{aligned} \frac{d}{dx}(28 + a_1x + 9x^2 + x^3) &= \frac{d}{dx}(a_2 + 19x + a_3x^2 - x^3) \\ a_1 + 18x + 3x^2 &= 19 + 2a_3x - 3x^2 \\ a_1 - 18 + 3 &= 19 - 2a_3 - 3 \\ a_1 + 2a_3 &= 31 \end{aligned}$$

When $x = 0$, we have

$$\begin{aligned} a_2 + 19x + a_3x^2 - x^3 &= 26 + 19x + 3x^2 + a_4x^3 \\ a_2 &= 26 \end{aligned}$$

And

$$\begin{aligned} \frac{d}{dx}(a_2 + 19x + a_3x^2 - x^3) &= \frac{d}{dx}(26 + 19x + 3x^2 + a_4x^3) \\ 19 + 2a_3x - 3x^2 &= 19 + 6x + 3a_4x^2 \\ 19 &= 19 \end{aligned}$$

$$\text{We have } \begin{cases} a_1 + a_2 + a_3 = 54 \\ a_1 + 2a_3 = 31 \\ a_2 = 26 \end{cases} \Rightarrow \begin{cases} a_1 = 25 \\ a_2 = 26 \\ a_3 = 3 \end{cases}$$

Since it is a natural spline, when $x = 3$ we have

$$\begin{aligned} \frac{d}{dx} \left(\frac{d}{dx}(26 + 19x + 3x^2 + a_4x^3) \right) &= 0 \\ 6 + 6a_4x &= 0 \\ a_4 &= -\frac{1}{3} \end{aligned}$$

$$\text{Hence } \begin{cases} a_1 = 25 \\ a_2 = 26 \\ a_3 = 3 \\ a_4 = -\frac{1}{3} \end{cases} \text{ is the solution.}$$

b)

by substitute $x = -3, -1, 0, 3$ into $S(x)$ we get
$$\begin{cases} S(-3) = 7 \\ S(-1) = 11 \\ S(0) = 26 \\ S(3) = 101 \end{cases}.$$

the interpolation is

$$\begin{aligned} L(x) &= 7 \times \frac{(x+1)x(x-3)}{(-3+1)(-3)(-3-3)} + 11 \times \frac{(x+3)x(x-3)}{(-1+3)(-1)(-1-3)} + \\ & 26 \times \frac{(x+3)(x+1)(x-3)}{(0+3)(0+1)(0-3)} + 101 \times \frac{(x+3)(x+1)x}{(3+3)(3+1)3} \\ &= 7 \times \frac{(x+1)x(x-3)}{-36} + 11 \times \frac{(x+3)x(x-3)}{8} + \\ & 26 \times \frac{(x+3)(x+1)(x-3)}{-9} + 101 \times \frac{(x+3)(x+1)x}{72} \end{aligned}$$

Q4:

$$\begin{aligned} S_1(x) &= a_1 + b_1(x+1) + c_1(x+1)^2 + d_1(x+1)^3 & -1 \leq x \leq 1 \\ S_2(x) &= a_2 + b_2(x-1) + c_2(x-1)^2 + d_2(x-1)^3 & 1 \leq x \leq 2 \\ S_3(x) &= a_3 + b_3(x-2) + c_3(x-2)^2 + d_3(x-2)^3 & 2 \leq x \leq 5 \\ S_4(x) &= a_4 + b_4(x-5) + c_4(x-5)^2 + d_4(x-5)^3 & 5 \leq x \leq 7 \end{aligned}$$

a)

From second derivatives we know

$$\begin{cases} 2c_1 + 6d_1(0) = 0 \\ 2c_1 + 6d_1(2) = 2c_2 + 6d_2(0) \\ 2c_2 + 6d_2(1) = 2c_3 + 6d_3(0) \\ 2c_3 + 6d_3(3) = 2c_4 + 6d_4(0) \\ 2c_4 + 6d_4(2) = 0 \end{cases}$$

since $x_{1,2,3,4,5} = -1, 1, 2, 5, 7$ and $y_{1,2,3,4,5} = 2, 1, 4, 3, -1$ respectively, we can see

$$\begin{cases} \Delta x_1 = 2 \\ \Delta x_2 = 1 \\ \Delta x_3 = 3 \\ \Delta x_4 = 2 \end{cases} \text{ and } \begin{cases} \Delta y_1 = -1 \\ \Delta y_2 = 3 \\ \Delta y_3 = -1 \\ \Delta y_4 = -4 \end{cases}, \text{ therefore } \begin{cases} y'_1 = -\frac{1}{2} \\ y'_2 = 3 \\ y'_3 = -\frac{1}{3} \\ y'_4 = -2 \end{cases}$$

Since $c_n = \frac{3y'_n - 2s_n - s_{n+1}}{\Delta x_n}$, $d_n = \frac{s_n + s_{n+1} - 2y'_n}{\Delta x_n^2}$, we get

$$\begin{cases} c_1 = \frac{-\frac{3}{2} - 2s_1 - s_2}{2} \\ c_2 = \frac{9 - 2s_2 - s_3}{1} \\ c_3 = \frac{-1 - 2s_3 - s_4}{3} \\ c_4 = \frac{-6 - 2s_4 - s_5}{2} \end{cases} \text{ and } \begin{cases} d_1 = \frac{s_1 + s_2 + 1}{4} \\ d_2 = \frac{s_2 + s_3 - 6}{1} \\ d_3 = \frac{s_3 + s_4 + \frac{2}{3}}{9} \\ d_4 = \frac{s_4 + s_5 + 4}{4} \end{cases}$$

Substitute all into the original gives

$$\left\{ \begin{array}{l} 2 \frac{-\frac{3}{2} - 2s_1 - s_2}{2} + 6 \frac{s_1 + s_2 + 1}{4} (0) = 0 \\ 2 \frac{-\frac{3}{2} - 2s_1 - s_2}{2} + 6 \frac{s_1 + s_2 + 1}{4} (2) = 2 \frac{9 - 2s_2 - s_3}{1} \\ 2 \frac{9 - 2s_2 - s_3}{1} + 6 \frac{s_2 + s_3 - 6}{1} (1) = 2 \frac{-1 - 2s_3 - s_4}{3} \\ 2 \frac{-1 - 2s_3 - s_4}{3} + 6 \frac{s_3 + s_4 + \frac{2}{3}}{9} (3) = 2 \frac{-6 - 2s_4 - s_5}{2} \\ 2 \frac{-6 - 2s_4 - s_5}{2} + 6 \frac{s_4 + s_5 + 4}{4} (2) = 0 \end{array} \right.$$

Simplify gives

$$\left\{ \begin{array}{l} 2s_1 + s_2 = -\frac{3}{2} \\ s_1 + 6s_2 + 2s_3 = \frac{33}{2} \\ 3s_2 + 8s_3 + s_4 = 26 \\ 2s_3 + 10s_4 + 3s_5 = -20 \\ s_4 + 2s_5 = -6 \end{array} \right.$$

b)

$$\left\{ \begin{array}{l} 2s_1 + s_2 = -\frac{3}{2} \\ s_1 + 6s_2 + 2s_3 = \frac{33}{2} \\ 3s_2 + 8s_3 + s_4 = 26 \\ 2s_3 + 10s_4 + 3s_5 = -20 \\ s_4 + 2s_5 = -6 \end{array} \right.$$

$$\text{Solve to get } \left\{ \begin{array}{l} s_1 = -\frac{2285}{1248} \\ s_2 = \frac{1349}{624} \\ s_3 = \frac{6689}{2496} \\ s_4 = -\frac{1201}{624} \\ s_5 = -\frac{2543}{1248} \end{array} \right.$$

$$\text{Since for any } S_n \text{ we have } \left\{ \begin{array}{l} a_n = y_n \\ a_n + b_n(\Delta x_n) + c_n(\Delta x_n)^2 + d_n(\Delta x_n)^3 = y_{n+1} \\ b_n = s_n \\ b_n + 2c_n(\Delta x_n) + 3d_n(\Delta x_n)^2 = s_{n+1} \end{array} \right.$$

$$\text{Recall } \begin{cases} \Delta x_1 = 2 \\ \Delta x_2 = 1 \\ \Delta x_3 = 3 \\ \Delta x_4 = 2 \end{cases} \text{ and } \begin{cases} y_1 = 2 \\ y_2 = 1 \\ y_3 = 4 \\ y_4 = 3 \\ y_5 = -1 \end{cases}, \text{ substitute and solve gives}$$

$$\begin{cases} a_1 = y_1 \\ a_1 + b_1(\Delta x_1) + c_1(\Delta x_1)^2 + d_1(\Delta x_1)^3 = y_2 \\ b_1 = s_1 \\ b_1 + 2c_1(\Delta x_1) + 3d_1(\Delta x_1)^2 = s_2 \end{cases} \Rightarrow \begin{cases} a_1 = 2 \\ b_1 = -\frac{2285}{1248} \\ c_1 = 0 \\ d_1 = \frac{1661}{4992} \end{cases}$$

$$\begin{cases} a_2 = y_2 \\ a_2 + b_2(\Delta x_2) + c_2(\Delta x_2)^2 + d_2(\Delta x_2)^3 = y_3 \\ b_2 = s_2 \\ b_2 + c_2(\Delta x_2) + d_2(\Delta x_2)^2 = s_3 \end{cases} \Rightarrow \begin{cases} a_2 = 1 \\ b_2 = \frac{1349}{624} \\ c_2 = \frac{1661}{832} \\ d_2 = -\frac{2891}{2496} \end{cases}$$

$$\begin{cases} \dots \\ \dots \\ \dots \\ \dots \end{cases} \Rightarrow \begin{cases} a_3 = 4 \\ b_3 = \frac{6689}{2496} \\ c_3 = -\frac{615}{416} \\ d_3 = \frac{91}{576} \end{cases}$$

$$\begin{cases} \dots \\ \dots \\ \dots \\ \dots \end{cases} \Rightarrow \begin{cases} a_4 = 3 \\ b_4 = -\frac{1201}{624} \\ c_4 = -\frac{47}{832} \\ d_4 = \frac{47}{4992} \end{cases}$$