# CSC336 Assignment 1

# **Problem 1**

### (a) Solution:

The condition number is  $\kappa_f = \left| \frac{xf'(x)}{f(x)} \right| = \left| \frac{x\frac{1}{4}(a+x)^{-3/4}}{(a+x)^{1/4}-a^{1/4}} \right|$ . Consider two cases where  $x \to 0^+$  and  $x \to +\infty$  so that we will have  $\kappa_f$  in form of  $\frac{0}{0}$  and  $\frac{\infty}{\infty}$ , then we will apply L'Hospital's rule:

$$\lim_{x \to \infty} |\kappa_f| = \lim_{x \to \infty} \left| \frac{\frac{1}{4} (a+x)^{-3/4} + x \frac{1}{4} \frac{-3}{4} (a+x)^{-7/4}}{\frac{1}{4} (a+x)^{-3/4}} \right|$$

$$= 1 + \lim_{x \to \infty} \left| \frac{-3x}{4} (a+x)^{-1} \right|$$

$$= 1 + \lim_{x \to \infty} \frac{3}{4} \left| \frac{x}{a+x} \right|$$

$$= \frac{7}{4}$$

$$\lim_{x \to 0} |\kappa_f| = 1$$

Therefore, both condition numbers are not very large, so there are **no ill-conditioned** in the range of  $x \in \mathbb{R}^+$ .

## (b) Solution:

Consider 5-decimal-digit floating numbers, with traditional rounding. Let  $x_1 = 0.0006 \times 10^0$ ,  $x_2 = 0.0007 \times 10^0$ ,  $a = 0.1 \times 10^1$ .

$$f(x_1) = (0.1 \times 10^1 + 0.0006)^{1/4} - (0.1 \times 10^1)^{1/4}$$

$$= 1.0001 \times 10^0 - 1 \times 10^0$$

$$= 0.0001$$

$$f(x_2) = (0.1 \times 10^1 + 0.0007)^{1/4} - (0.1 \times 10^1)^{1/4}$$

$$= 1.0002 - 1$$

$$= 0.0002$$

$$\therefore \frac{f(x_2) - f(x_1)}{x_2 - x_1} = \frac{0.0001}{0.0001} = 10^0$$

The idea about stability of computation is to measure the relative change  $\Delta f(x)$  over  $\Delta x$ . In this case, 1 unit of change in x leads to 1 unit change in f(x) so that the computation is rather sensitive.

A possibly more stable computation can be expressed by the following mathematically equivalent expression:

$$\frac{1}{f} = \frac{1}{\sqrt[4]{a+x} - \sqrt[4]{a}}$$

$$= \frac{\sqrt[4]{a+x} + \sqrt[4]{a}}{(\sqrt[4]{a+x} + \sqrt[4]{a})(\sqrt[4]{a+x} + \sqrt[4]{a})}$$

$$= \frac{(\sqrt[4]{a+x} + \sqrt[4]{a})(\sqrt{a+x} + \sqrt{a})}{(\sqrt{a+x} + \sqrt{a})(\sqrt{a+x} + \sqrt{a})}$$

$$= \frac{(\sqrt[4]{a+x} + \sqrt[4]{a})(\sqrt{a+x} + \sqrt{a})}{a+x-a}$$

$$= \frac{(\sqrt[4]{a+x} + \sqrt[4]{a})(\sqrt{a+x} + \sqrt{a})}{x}$$

$$\therefore f(x) = \frac{x}{(\sqrt[4]{a+x} + \sqrt[4]{a})(\sqrt{a+x} + \sqrt{a})}$$

Why is this stable? It decreases the negative effect caused by subtracting nearly equal numbers, i.e.  $\sqrt[4]{a+x} - \sqrt[4]{a}$  as  $x \to 0$ . In the new expression, there is no subtraction inside.

Specifically, if we plug in  $x_1, x_2, a$  in the new expression:

$$f(x) = \frac{x}{(\sqrt[4]{a+x} + \sqrt[4]{a})(\sqrt{a+x} + \sqrt{a})}$$
$$f(x_1) = f(x_2) = 0.0001$$
$$\frac{f(x_2) - f(x_1)}{x_2 - x_1} = 0$$

#### (c) Solution:

```
1 format compact
 2 \% f(x) = (a+x)^{(1/4)} - a^{(1/4)}
 3 \% f'(x) = 1/4*(a+x)^{(-3/4)}
 4
 5 a = 1;
 6 \times = 10.^{-20:1:20};
 7 f0 = (a+x).^{(1/4)} - a^{(1/4)};
 8 fp = 1/4*(a+x).^{(-3/4)};
9 k0 = x.*fp./f0;
10
11 f1 = x./(((a+x).^(1/4) + a^(1/4)).*((a+x).^(1/2) + a^(1/2)));
12 k1 = x.*fp./f1;
13
                      f0
                                      f1
                                                   k0
                                                                   k1
                                                                                    rel.err.')
14 disp('x
15 for i = 1:41
       fprintf('%9.2e %12.5e %12.5e %12.5e %10.2e\n', ...
16
17
           x(i), f0(i), f1(i), k0(i), k1(i), (f0(i)-f1(i))/f1(i));
18 end
```

The results are:

```
1 >> q1
 2 x
                f0
                                f1
                                            k0
                                                            k1
                                                                            rel.err.
   1.00e-20
 3
               0.00000e+00
                            2.50000e-21
                                                   Inf
                                                        1.00000e+00
                                                                      -1.00e+00
 4
    1.00e-19
              0.00000e+00
                            2.50000e-20
                                                   Inf
                                                        1.00000e+00
                                                                      -1.00e+00
 5
    1.00e-18
              0.00000e+00
                            2.50000e-19
                                                   Inf
                                                        1.00000e+00
                                                                      -1.00e+00
 6
    1.00e-17
              0.00000e+00
                            2.50000e-18
                                                   Inf
                                                        1.00000e+00
                                                                      -1.00e+00
 7
    1.00e-16
              0.00000e+00
                            2.50000e-17
                                                   Inf
                                                        1.00000e+00
                                                                      -1.00e+00
 8
    1.00e-15
              2.22045e-16
                            2.50000e-16
                                          1.12590e+00
                                                        1.00000e+00
                                                                      -1.12e-01
 9
                                                                      -2.30e-02
    1.00e-14
              2.44249e-15
                            2.50000e-15
                                          1.02355e+00
                                                        1.00000e+00
    1.00e-13
              2.48690e-14
10
                            2.50000e-14
                                          1.00527e+00
                                                        1.00000e+00
                                                                      -5.24e-03
    1.00e-12
               2.50022e-13
                            2.50000e-13
                                          9.99911e-01
                                                                       8.89e-05
11
                                                        1.00000e+00
12
    1.00e-11
                            2.50000e-12
                                                                       8.27e-08
              2.50000e-12
                                          1.00000e+00
                                                        1.00000e+00
13
    1.00e-10
              2.50000e-11
                            2.50000e-11
                                          1.00000e+00
                                                        1.00000e+00
                                                                       8.28e-08
    1.00e-09
                            2.50000e-10
                                                                       8.31e-08
14
              2.50000e-10
                                          1.00000e+00
                                                        1.00000e+00
15
    1.00e-08
              2.50000e-09
                            2.50000e-09
                                          1.00000e+00
                                                        1.00000e+00
                                                                      -2.33e-09
16
    1.00e-07
               2.50000e-08
                            2.50000e-08
                                          1.00000e+00
                                                        1.00000e+00
                                                                       4.78e-09
17
    1.00e-06
              2.50000e-07
                            2.50000e-07
                                                                       3.28e-10
                                          1.00000e+00
                                                        1.00000e+00
    1.00e-05
               2.49999e-06
                            2.49999e-06
                                          9.99996e-01
                                                        9.99996e-01
                                                                      -3.78e-11
18
19
    1.00e-04
              2.49991e-05
                            2.49991e-05
                                          9.99963e-01
                                                        9.99963e-01
                                                                       1.02e-12
20
    1.00e-03
              2.49906e-04
                            2.49906e-04
                                          9.99625e-01
                                                        9.99625e-01
                                                                       3.15e-14
21
    1.00e-02
              2.49068e-03
                            2.49068e-03
                                          9.96279e-01
                                                        9.96279e-01
                                                                       1.74e-16
22
    1.00e-01
              2.41137e-02
                            2.41137e-02
                                          9.65232e-01
                                                        9.65232e-01
                                                                      -5.76e-16
23
                                          7.85652e-01
                                                                      -2.93e-16
    1.00e+00
              1.89207e-01
                            1.89207e-01
                                                        7.85652e-01
                                          5.04043e-01
                                                                       1.35e-16
24
    1.00e+01
              8.21160e-01
                            8.21160e-01
                                                        5.04043e-01
                            2.17015e+00
25
    1.00e+02
              2.17015e+00
                                          3.61583e-01
                                                        3.61583e-01
                                                                       0.00e+00
26
    1.00e+03
              4.62482e+00
                            4.62482e+00
                                          3.03752e-01
                                                        3.03752e-01
                                                                      -1.92e-16
                                                                      -1.97e-16
27
    1.00e+04
              9.00025e+00
                            9.00025e+00
                                          2.77749e-01
                                                        2.77749e-01
28
    1.00e+05
              1.67828e+01
                            1.67828e+01
                                          2.64894e-01
                                                        2.64894e-01
                                                                       2.12e-16
29
    1.00e+06
              3.06228e+01
                            3.06228e+01
                                          2.58164e-01
                                                        2.58164e-01
                                                                       1.16e-16
30
               5.52341e+01
                            5.52341e+01
                                          2.54526e-01
                                                        2.54526e-01
                                                                       1.29e-16
    1.00e+07
              9.90000e+01
                            9.90000e+01
                                          2.52525e-01
                                                        2.52525e-01
                                                                       0.00e+00
31
    1.00e+08
```

```
1.00e+09
              1.76828e+02
                           1.76828e+02
                                        2.51414e-01
                                                     2.51414e-01
                                                                   0.00e+00
33
             3.15228e+02
                                       2.50793e-01
                                                     2.50793e-01
                                                                   0.00e+00
   1.00e+10
                           3.15228e+02
                                                     2.50445e-01
                                                                 -2.03e-16
   1.00e+11
             5.61341e+02
                           5.61341e+02
                                       2.50445e-01
35
   1.00e+12 9.99000e+02
                          9.99000e+02
                                       2.50250e-01
                                                    2.50250e-01
                                                                   0.00e+00
36 1.00e+13 1.77728e+03
                           1.77728e+03 2.50141e-01
                                                    2.50141e-01
                                                                   1.28e-16
37
   1.00e+14
              3.16128e+03
                           3.16128e+03
                                        2.50079e-01
                                                     2.50079e-01
                                                                   0.00e+00
38 1.00e+15 5.62241e+03
                           5.62241e+03
                                       2.50044e-01
                                                     2.50044e-01
                                                                   0.00e+00
39
   1.00e+16 9.99900e+03
                           9.99900e+03
                                                     2.50025e-01
                                                                 -1.82e-16
                                       2.50025e-01
                                                                   0.00e+00
40 1.00e+17
             1.77818e+04
                           1.77818e+04
                                       2.50014e-01
                                                     2.50014e-01
                                                                   0.00e+00
41
   1.00e+18
             3.16218e+04
                           3.16218e+04
                                        2.50008e-01
                                                     2.50008e-01
42
   1.00e+19
              5.62331e+04
                           5.62331e+04
                                        2.50004e-01
                                                     2.50004e-01
                                                                   1.29e-16
43
   1.00e+20
             9.99990e+04
                           9.99990e+04
                                        2.50003e-01
                                                     2.50003e-01
                                                                   0.00e+00
```

*Explanation:* As we can see in the table above, the fourth column  $k_0$  indicates the conditional number of original expression. When x is small enough, in this case,  $x = 10^{-16}$ ,  $10^{-17}$ , ...,  $10^{-20}$ , the conditional number explodes to infinity. Thus, comparatively speaking, the alternative expression we propose in part (b) does not have such problem, i.e., it is a better way to calculate.

The reason why infinity appears is because when the computer tries to subtract one number from another nearly equal number, the difference tends to be extremely small. And it is small enough that would be rounded off by computer, treated as a zero. If such zero exists in a denominator, the infinity appears.

However, as mentioned in part (b), the alternative expression avoids the subtraction of two nearly equal values, but is mathematically equivalent.

## **Problem 2**

#### (a) Solution:

Taylor's expansion about 0 for  $\sin(\frac{\pi}{2}x)$ :

$$\sin(\frac{\pi}{2}x) = \frac{\pi}{2}x - (\frac{\pi}{2}x)^3 \frac{1}{3!} + (\frac{\pi}{2}x)^5 \frac{1}{5!} - \dots = \sum_{k=0}^{\infty} (-1)^k \frac{(\frac{\pi}{2}x)^{2k+1}}{(2k+1)!}.$$

The remainder of this Taylor expansion is:

$$R_{k+1}(\frac{\pi}{2}x) = \frac{f^{(k+1)}(\xi)}{(k+1)!} \left(\frac{\pi}{2}x - 0\right)^{k+1},$$

as  $\xi \in \left[0, \frac{\pi}{2} \, x\right], x \in \left[-1, 1\right]$ , and (k+1)-th derivative of f could be any of the following:

$$\sin(\frac{\pi}{2}x), \cos(\frac{\pi}{2}x), -\sin(\frac{\pi}{2}x), -\cos(\frac{\pi}{2}x)$$

multiplies the (k+1)-th power of  $\frac{\pi}{2}$ . For example:

$$f^{(0)} = \sin(\frac{\pi}{2}x)$$

$$f^{(1)} = \cos(\frac{\pi}{2}x)\frac{\pi}{2}$$

$$f^{(2)} = -\sin(\frac{\pi}{2}x)(\frac{\pi}{2})^{2}$$

$$f^{(3)} = -\cos(\frac{\pi}{2}x)(\frac{\pi}{2})^{3}$$
...

Because the values of  $\left|\sin(\frac{\pi}{2}x)\right|$ ,  $\left|\cos(\frac{\pi}{2}x)\right|$ ,  $\left|-\sin(\frac{\pi}{2}x)\right|$ ,  $\left|-\cos(\frac{\pi}{2}x)\right|$  are between  $\left[0,1\right]$ , so  $0 \le |f^{(k+1)}(\xi)| \le (\frac{\pi}{2})^{k+1},$ 

Therefore, the bound of the remainder is:

$$0 \le \left| R_{k+1}(\frac{\pi}{2} x) \right| \le \left| f^{(k+1)}(\xi) \right| (\frac{\pi}{2})^{k+1} / (k+1)! = \frac{(\frac{\pi}{2})^{2k+2}}{(k+1)!}.$$

Now we need to estimate the number of terms in the series which guaranteed 6 significant decimal digits correct.

Recall an approximation  $\hat{x}$  to x is said to be correct in r significant b-digits if  $\left|\frac{x-\hat{x}}{x}\right| \leq \frac{1}{2}b^{1-r}$ .

In this case,

- x is the real value of  $\sin(\frac{\pi}{2}x)$ ;
- $x \hat{x}$  is the remainder we wrote above;  $\frac{1}{2}b^{1-r} = \frac{1}{2} \times 10^{1-6} = 0.5 \times 10^{-5}$ .

$$\left| \frac{R_{k+1}(\pi x/2)}{\sin(\frac{\pi}{2}x)} \right| \le 0.5 \times 10^{-5}$$

$$0 \le \left| R_{k+1}(\frac{\pi}{2}x) \right| \le \frac{(\frac{\pi}{2}x)^{2k+2}}{(k+1)!}$$

$$0 \le \left| \sin(\frac{\pi}{2}x) \right| \le 1$$

So when  $x \to 0$ , both numerator and denominator approaches to 0, so we can apply L'Hospital's rule again:

$$\lim_{x \to 0} \frac{(2k+2)(\frac{\pi}{2}x)^{2k+1}/(k+1)!}{\cos(\frac{\pi}{2}x)\frac{\pi}{2}} = 0 \le 0.5 \times 10^{-5}$$

Similarly when  $x \to 1$  ( $x \to -1$  likewise because x is calculated in absolute value), the expression becomes:

$$\left| \frac{R_{k+1}(\pi x/2)}{\sin(\frac{\pi}{2}x)} \right| \le \frac{(\frac{\pi}{2})^{2k+2}}{(k+1)!} \le 0.5 \times 10^{-5}$$

By trial-and-error:

$$k = 10, (\frac{\pi}{2})^{2k+2}/(k+1)! = 0.0005169893 > 0.5 \times 10^{-5};$$

$$k = 11, (\frac{\pi}{2})^{2k+2}/(k+1)! = 0.0001063017 > 0.5 \times 10^{-5};$$

$$k = 12, (\frac{\pi}{2})^{2k+2}/(k+1)! = 2.017607e - 05 > 0.5 \times 10^{-5};$$

$$k = 13, (\frac{\pi}{2})^{2k+2}/(k+1)! = 3.555889e - 06 < 0.5 \times 10^{-5};$$

. . .

Hence, we need at least 13 terms in order to get 6 significant decimal digits correct.

## Problem 3

## (a) Solution:

Use integration by parts:

$$\int u dv = uv - \int v du$$

$$u = t^{n}, dv = e^{-t} dt, du = nt^{n-1} dt, v = -e^{-t}$$

$$\therefore y_{n} = 1^{n} (-e^{-1}) - 0^{n} (-e^{-0}) - \int_{0}^{1} -e^{-t} nt^{n-1} dt$$

$$= -\frac{1}{e} + n \int_{0}^{1} e^{-t} t^{n-1} dt$$

$$= -\frac{1}{e} + n y_{n-1}$$

$$\therefore y_{n-1} = \frac{y_{n} + \frac{1}{e}}{n}.$$

So

- $y_n=-\frac{1}{e}+ny_{n-1}$  is recurrence formula (A) and  $y_{n-1}=\frac{y_n+1/e}{n}$  is recurrence formula (B).

## (b) Solution:

$$n = 2, y_2 = f_2(y_0) = -\frac{1}{e} + 2y_1 = -\frac{1}{e} + 2(-\frac{1}{e} + y_0) = (-\frac{1}{e})(\frac{2!}{1!} + \frac{2!}{2!}) + 2!y_0,$$

$$n = 3, y_3 = f_3(y_0) = -\frac{1}{e} + 3((1+2)(-\frac{1}{e}) + 2y_0) = (-\frac{1}{e})(\frac{3!}{1!} + \frac{3!}{2!} + \frac{3!}{3!}) + 3!y_0,$$
...
$$\therefore y_n = f_n(y_0) = -\frac{1}{e} \sum_{k=1}^{n} \frac{n!}{k!} + n!y_0.$$

$$n = m - 1, y_{m-1} = \frac{1}{e} \frac{(m-1)!}{m!} + \frac{(m-1)!}{m!} y_m,$$

$$n = m - 2, y_{m-2} = \frac{\frac{y_m + \frac{1}{e}}{m} + \frac{1}{e}}{m-1} = \frac{1}{e} \left( \frac{(m-2)!}{m!} + \frac{(m-2)!}{(m-1)!} \right) + \frac{(m-2)!}{m!} y_m$$

$$n = m - 3, y_{m-3} = \frac{1}{e} \left( \frac{(m-3)!}{m!} + \frac{(m-3)!}{(m-1)!} + \frac{(m-3)!}{(m-2)!} \right) + \frac{(m-3)!}{m!} y_m$$

$$...$$

$$\therefore y_n = g_{n,m}(y_m) = \frac{1}{e} \sum_{k=n+1}^{m} \frac{n!}{k!} + \frac{n!}{m!} y_m.$$

### (c) Solution:

$$\kappa_{f_n(y_0)} = \left| \frac{y_0 f_n'(y_0)}{f_n(y_0)} \right| = \left| \frac{y_0 n!}{f_n(y_0)} \right| = \left| \frac{y_0 n!}{-\frac{1}{e} \sum_{k=1}^n \frac{n!}{k!} + n! y_0} \right|$$

In order to observe the values with high n, we wrote a small R-function as a helper:

```
1 s <- function(n) {
2   res <- 0
3   for (i in 1:n) {
4    res <- res + (factorial(n)/factorial(i))
5   }
6   return(res)
7 }

1 > factorial(50)/s(50)
2 [1] 0.5819767
3 > factorial(150)/s(150)
4 [1] 0.5819767
5 > factorial(160)/s(160)
6 [1] 0.5819767
7 > 0.581976*(-1/exp(1))
8 [1] -0.214097
```

So we see that the summation part in the denominator of condition number of  $f_n(y_0)$  is constant, so as  $n \to \infty$ , the condition number of  $f_n(y_0)$ ,  $\kappa_{f_n(y_0)} \to 1$  (but note that since the numerator is larger than denominator, the real value of  $\kappa_{f_n(y_0)} > 1$ .

$$\kappa_{g_{n,m}(y_m)} = \left| \frac{y_m g'_{n,m}(y_m)}{g_{n,m}(y_m)} \right| = \left| \frac{y_m \frac{n!}{m!}}{g_{n,m}(y_m)} \right| = \left| \frac{y_m \frac{n!}{m!}}{\frac{1}{e} \sum_{k=n+1}^m \frac{n!}{k!} + \frac{n!}{m!} y_m} \right|$$

Similarly, when n is large enough, the conditional number of  $g_{n,m}(y_m)$  also approaches 1 but it is less than 1 since the denomiator is larger than numerator, i.e.,  $\kappa_{g_{n,m}(y_m)} < 1$ .

We compare two condition numbers which are pretty similar around value 1, but the second condition number is smaller than 1 while the first condition number is greater than 1. So we prefer the second method for computing  $y_0, y_1, \dots, y_N$ , given  $y_N$ , which seems more stable.

#### (d) Solution:

We can plug in n = 0 to compute  $y_0$  simply:

$$\int_0^1 t^0 e^{-t} dt = -e^{-1} + e^0 = 0.6321206 = y_0.$$

method1.m

```
1 function [] = method1(y0)
2 N = 20;
3 for i = 1:N
4     if i == 1
5         previous = y0;
6     end
7     y(i) = -1/exp(1) + i * previous;
8     fprintf('%3d %20.16f\n', i-1, y(i));
9     previous = y(i);
10 end
11 end
```

Use  $y_0 = 0.6321206$ , the result is:

```
1
 2 >> method1(0.6321206)
       0.2642411588285578
 4
    1 0.1606028764856732
    2 0.1139291882855774
       0.0878373119708674
 7
    4 0.0713071186828945
 8
    5 0.0599632709259248
 9
       0.0518634553100317
10
       0.0470282013088111
11
       0.0553743706078574
       0.1858642649071321
        1,6766274728070107
13
   10
      19.7516502325126844
```

```
15 12 256.4035735814934469
16 13 3589.2821506997370307
17 14 53838.8643810548892361
18 15 861421.4622174371033907
19 16 14644164.4898169897496700
20 17 263594960.4488263726234436
21 18 5008304248.1598215103149414
22 19 100166084962.8285522460937500
```

But if we round  $y_0 \approx 0.63212$ , the result, is however very different:

```
1 >> method1(0.63212)
 2
        0.2642405588285577
 3
        0.1606016764856732
 4
     2
        0.1139255882855773
 5
       0.0878229119708669
 6
        0.0712351186828925
 7
       0.0595312709259124
 8
        0.0488394553099447
 9
    7
       0.0228362013081154
    8 -0.1623536293984035
10
11
    9 -1.9914157351554771
12
   10 -22.2734525278816911
   11 -267.6493097757517603
13
14 12 -3479.8089065259441668
   13 -48717.6925708043854684
15
16 14 -730765.7564415069064125
17 15 -11692252.4709435515105724
18
   16 -198768292.3739198148250580
19 17 -3577829263.0984358787536621
20
   18 -67978755999.2381668090820312
   19 -1359575119985.1313476562500000
```

**What happens:** As we can observe, a tiny difference in initial value  $y_0$  could lead to an shocking difference in  $y_0$ . What's more is that it is not even because of a "guess" upon initial value, but rounding of it. Therefore, we can conclude that this method of computing  $y_N$  from  $y_0$  is unstable hence not recommended.

## (e) Solution:

method2.m

```
1 function [] = method2(yNK)
 2 q=0.018350467697256206326;
 3 \text{ digits}(40);
 4 \text{ for } K = (3:1:9)
 5
        for i = 1:K
            if i == 1
 6
 7
                 previous = yNK;
 8
 9
            y(21+K-i) = (previous + 1/exp(1))/(i+1);
10
            previous = y(21+K-i);
11
        end
```

```
12 fprintf('%3d %20.16f %20.16f %10.6e\n', 20, y(21), q, q-y(21));
13 end
14 end
```

Considering the problem we encountered in part (d), we might want to have 3 some different initial values  $y_{N+K} = y_{20+K} = 25, 1, 2000$ , where K = 3, 4, ..., 9, then the results are:

```
1 >> method2(25)
 2
   20
         1.1796214571059576
                              0.0183504676972562 -1.161271e+00
 3
   20
         0.3095001796554800
                              0.0183504676972562 -2.911497e-01
 4
   20
        0.1128966034711537
                              0.0183504676972562 -9.454614e-02
 5
                              0.0183504676972562 -5.033182e-02
   20
        0.0686822920917994
   20
                              0.0183504676972562 -3.621975e-02
 6
        0.0545702166579052
 7
   20
         0.0469388508699275
                              0.0183504676972562 -2.858838e-02
 8
   20
         0.0414818292041370
                              0.0183504676972562 -2.313136e-02
9
   >> method2(1)
10
   20
         0.1796214571059575
                              0.0183504676972562 -1.612710e-01
11
12 20
        0.1095001796554800
                              0.0183504676972562 -9.114971e-02
13 20
        0.0795632701378204
                              0.0183504676972562 -6.121280e-02
14
   20
        0.0639203873298947
                              0.0183504676972562 -4.556992e-02
   20
        0.0539749785626671
                              0.0183504676972562 -3.562451e-02
15
   20
16
        0.0468727133037899
                              0.0183504676972562 -2.852225e-02
17
   20
         0.0414752154475232
                              0.0183504676972562 -2.312475e-02
18
19
   >> method2(2000)
   20
       83.4712881237726236
                              0.0183504676972562 -8.345294e+01
20
21 20
       16.7678335129888119
                              0.0183504676972562 -1.674948e+01
22 20
        2.8559521590267090
                              0.0183504676972562 -2.837602e+00
        0.4605473714568787
23
   20
                              0.0183504676972562 -4.421969e-01
24
   20
        0.1035533515785401
                              0.0183504676972562 -8.520288e-02
25
   20
        0.0523814214166647
                              0.0183504676972562 -3.403095e-02
26 20
        0.0420260862588107
                              0.0183504676972562 -2.367562e-02
```

**Comments:** Note that the 4 columns above are (from left to right):

- 20.
- approximate value of  $y_{20}$  (although in function it is written as y(21)),
- real value of y<sub>20</sub> and
- the error of  $y_{20}$ .

With N=20 given, we choose 7 different K to calculate from  $y_{N+K}$  backward to  $y_N$ . And no matter what initial value  $y_{N+K}$  is equal to, the second column always indicates that as K increases, the estimated  $y_{20}$  decreases, and the fourth column confirms that the difference between exact value and our estimation is getting smaller and smaller.

Thus if N is given, we want to start from a long distance at  $y_{N+K}$  (with rather large positive K), compute iteratively backward to the targeted  $y_N$ , in order to generate more accuracy.

Specifically speaking, in this case, if we want to compute  $y_{20}$ , then we should pick K=9. And of course, we should choose method 2 instead of method 1 in part (d).