

**Problem 1** Consider the function  $f : \mathbb{R} \rightarrow \mathbb{R}$  given by

$$f(x) = \sinh(x) = \frac{e^x - e^{-x}}{2}$$

1. (5 points) Show that  $f$  is differentiable and strictly increasing for all  $x \in \mathbb{R}$ .
2. (5 points) The following MATLAB commands have been used to generate the plot in Figure 1.

```
>> k=21;
>> x=single(linspace(-1,1,129)*2^-k);
>> f=@(x)(exp(x)-exp(-x))/2;
>> plot(x,f(x))
```

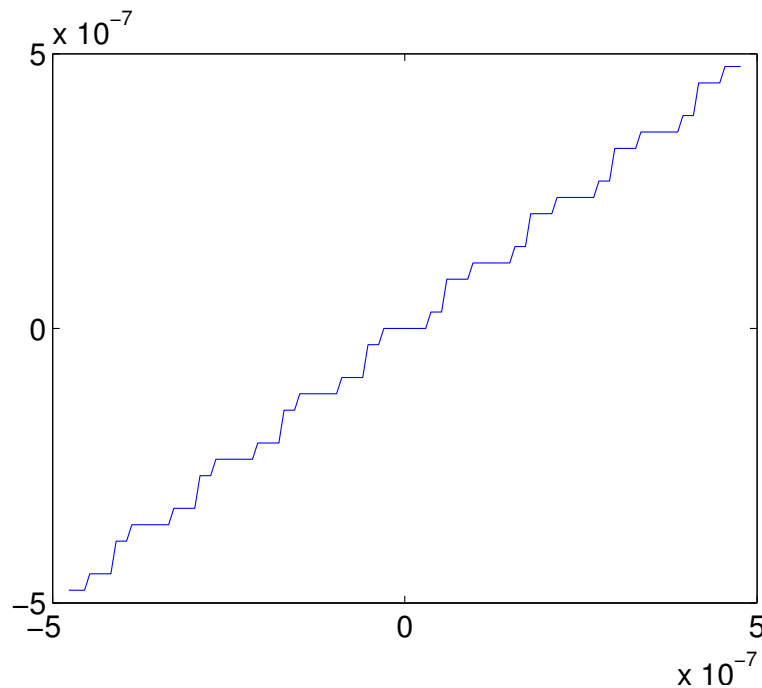


Figure 1: An untrustworthy plot of the function  $f$  on an interval around zero.

Explain why this is clearly not an accurate representation of the graph of  $f$  on the interval  $[-2^{-21}, 2^{-21}]$ ?

3. (5 points) Consider the nominator of  $f(x)$ , i.e. the expression

$$N(x) = e^x - e^{-x}.$$

Show that we do not have to worry about catastrophic cancellation when  $x > \frac{\log(2)}{2}$ .

4. (2 points) Let  $p_n$  be the Taylor polynomial for  $f$  of order  $n$  at the point  $x_0 = 0$ . Show that

$$p_7(x) = x + \frac{x^3}{6} + \frac{x^5}{120} + \frac{x^7}{5040}.$$

5. (6 points) Show that

$$\frac{|f(x) - p_7(x)|}{|f(x)|} \leq \frac{|x|^8}{8!}, \quad x > 0.$$

6. (2 points) Show that  $p_7$  approximates  $f$  with a relative error  $\tau$  which is smaller than the single precision round-off error, i.e.  $u = 2^{-24}$ , on the interval  $(0, \log(2)/2]$ .

**Problem 2** An infinitely differentiable function  $f : [0, 1] \rightarrow \mathbb{R}$  has been integrated numerically on the interval  $[0, 1]$  using the standard trapezoidal rule  $T = T(h)$  and stepsizes  $h = h(k) = 2^{-k}$  for many different values of  $k$ . The results and some auxiliary calculations are given in the table below.

k	Th	(Th-T2h)/3	(T2h-T4h)/(Th-T2h)
24	-0.1056405560	-5.2828e-15	0.0674255692
23	-0.1056405560	-3.5620e-16	35.2987012987
22	-0.1056405560	-1.2573e-14	2.6405445180
21	-0.1056405560	-3.3200e-14	4.6455343458
20	-0.1056405560	-1.5423e-13	3.8538436160
19	-0.1056405560	-5.9439e-13	4.0087321291
18	-0.1056405560	-2.3828e-12	4.0049681024
17	-0.1056405560	-9.5428e-12	3.9991143549
16	-0.1056405559	-3.8163e-11	4.0001060634
15	-0.1056405558	-1.5266e-10	3.9999743333
14	-0.1056405554	-6.1062e-10	4.0000016515
13	-0.1056405535	-2.4425e-09	4.0000000947
12	-0.1056405462	-9.7699e-09	3.9999994938
11	-0.1056405169	-3.9080e-08	3.9999985076
10	-0.1056403996	-1.5632e-07	3.9999939668
9	-0.1056399307	-6.2527e-07	3.9999758652
8	-0.1056380549	-2.5011e-06	3.9999034071
7	-0.1056305516	-1.0004e-05	3.9996127750
6	-0.1056005394	-4.0012e-05	3.9984373960
5	-0.1054805023	-1.5999e-04	3.9935271855
4	-0.1050005413	-6.3891e-04	3.9703436822
3	-0.1030838038	-2.5367e-03	3.8067034455
2	-0.0954736974	-9.6565e-03	1.4391333304
1	-0.0665042792	-1.3897e-02	
0	-0.0248134239		

- (5 points) Explain, why it is immediately clear that computed values of the tell-tale fraction

$$\frac{T_{2h} - T_{4h}}{T_h - T_{2h}}$$

are completely wrong for  $k > 19$ .

- (4 points) Explain, why the expression

$$T_h - T_{2h}$$

cancelled catastrophically for large values of  $k$ .

- (5 points) Explain why the computed approximations of the integral are inaccurate for small values of  $k$ .

4. (7 points) Determine the range of  $k$  where you are confident that you can trust the error estimates. Remember to justify your choice!
5. (5 points) Determine the smallest value of  $k$  from which the value of the integral can be approximated with a *relative* error which is smaller than  $\tau = 10^{-7}$ .

**Problem 3** Let  $y \in (0, 1)$  and consider the non-linear equation

$$g(y) = 0$$

where

$$g(y) = \frac{\sqrt{1-y^2}}{y} - \tan(y).$$

1. (5 points) Show that this equation has at least one solution on the interval  $(0, 1)$ .
2. (5 points) Show that the solution is unique.
3. (7 points) Write down an iteration which is certain to converge to the solution, provided you begin with a good initial guess.
4. (8 points) The following table displays the results of applying Newton's method to the problem at hand.

n	x(n)	g(x(n))
0	5.000000000000000e-01	1.185748317725087e+00
1	7.003884584051097e-01	1.761416298335665e-01
2	7.389598589869100e-01	5.697906526650476e-04
3	7.390851339148572e-01	-3.182480501351392e-09
4	7.390851332151607e-01	-1.110223024625157e-16
5	7.390851332151607e-01	-1.110223024625157e-16
6	7.390851332151607e-01	-1.110223024625157e-16
7	7.390851332151607e-01	-1.110223024625157e-16
8	7.390851332151607e-01	-1.110223024625157e-16
9	7.390851332151607e-01	-1.110223024625157e-16

In exact arithmetic, Newton's iteration converges quadratically, and the number of correct digits should double for every iteration. Explain why the computed numbers stagnate after  $n = 4$ .

**Problem 4** The “rage” virus has escaped from the laboratory at the heart of the green zone in London and the zombies are attacking the civilian population. Table 1 gives the number of infected during the initial phase.

t (minutes)	infected
0	1
2	6
4	19
6	40
8	69

Table 1: The number of zombies as function of time during the first few minutes after the outbreak.

1. (8 points) Find a polynomial of degree at most 2 which fits the initial data.
2. (7 points) Estimate the rate of infection, i.e. new zombies/minute at  $t = 8$  minutes.
3. (10 points) The garrison has the capacity to kill 50 zombies/minute using conventional small arms. Assuming that our model continues to hold, at which time will it be impossible to stabilize the zombie population at a fixed number of individuals.