Exam1MTH451

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October 2020

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 π Four digit rounding: 3.142

Absolute Error: $|\pi - 3.142| \approx .000407$ Relative: $\frac{|\pi - 3.142|}{\pi} \approx .000130$ Significant Digits: $\frac{|\pi - 3.142|}{\pi} < 5 * 10^{-4}$.

 $\begin{array}{ll} 10^{200}\pi & \textbf{Four digit rounding:} \ 3.142*10^{200} \\ & \text{Absolute Error:} \ |10^{200}\pi - 3.142*10^{200}| \approx 4.07*10^{196} \\ & \text{Relative:} \ \frac{|\pi 10^{200} - 3.142*10^{200}|}{\pi*10^{200}} \approx .000130 \\ & \text{Significant Digits:} \ \frac{|\pi 10^{200} - 3.142*10^{200}|}{\pi*10^{200}} < 5*10^{-4}. \\ & - 4 \end{array}$

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Bisection $f(x) = x^3 + x - 4$:

Iteration 1: upper = 4.00000, lower = 1.00000

Mid-point 2.50000 and f(mid) 14.12500.

Iteration 2: upper = 2.50000, lower = 1.00000

Mid-point 1.75000 and f(mid) 3.10938.

Iteration 3: upper = 1.75000, lower = 1.00000

Mid-point 1.37500 and f(mid) -0.02539.

Iteration 4: upper = 1.75000, lower = 1.37500

Mid-point 1.56250 and f(mid) 1.37720.

Iteration 5: upper = 1.56250, lower = 1.37500

Mid-point 1.46875 and f(mid) 0.63718.

Iteration 6: upper = 1.46875, lower = 1.37500

Mid-point 1.42188 and f(mid) 0.29652.

Iteration 7: upper = 1.42188, lower = 1.37500

Mid-point 1.39844 and f(mid) 0.13326.

Iteration 8: upper = 1.39844, lower = 1.37500

Mid-point 1.38672 and f(mid) 0.05336.

Iteration 9: upper = 1.38672, lower = 1.37500

Mid-point 1.38086 and f(mid) 0.01384.

Iteration 10: upper = 1.38086, lower = 1.37500

Mid-point 1.37793 and f(mid) -0.00581.

Iteration 11: upper = 1.38086, lower = 1.37793

Mid-point 1.37939 and f(mid) 0.00401.

Iteration 12: upper = 1.37939, lower = 1.37793

Mid-point 1.37866 and f(mid) -0.00092.

Zero: 1.37866

$$1.37866^3 + 1.37866 - 4 \approx -0.00092$$

To estimate the number of iterations we use the **Theorem 2.1** from the text-book. We have:

$$.001 \le \frac{3}{2^n}$$

Which yields 12 necessary iterations.

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We let $f(x) = .5(\cos(x) + \sin(x))$ be used for the fixed point approximation. Consider the interval [-1,1]. We note that f is continuous and bounded in [-1,1] and |f(x)| < 1 since the peaks of the sin and cos functions occur at different points. The derivative $= .5(\cos(x) - \sin(x))$. On the boundaries, $f'(-1) \approx .69$, $f'(1) \approx -.15$ and the function obtains a max at $\cos(x) = -\sin(x)$ which is $-\pi/4$. This has a value of $\sqrt{2}/2$. Thus from theorem 2.4, the fixed point theorem, for any starting point in [-1,1], the series $p_{n+1} = .5(\cos(p_n) + \sin(p_n))$ will converge to the fixed point.

We use $p_0 = 0$ to approximate.

 $\begin{array}{lll} \text{Iteration 1:} & p_0 = 0.000000 \text{ p} = 0.500000 \\ \text{Iteration 2:} & p_1 = 0.500000 \text{ p} = 0.678504 \\ \text{Iteration 3:} & p_2 = 0.678504 \text{ p} = 0.703071 \\ \text{Iteration 4:} & p_3 = 0.703071 \text{ p} = 0.704712 \\ \end{array}$

Iteration 5: $p_4 = 0.704712 \text{ p} = 0.704806$

Iteration 6: $p_5 = 0.704806 p = 0.704812$

Fixed Point:

$$.5(\cos(0.704812) + \sin(0.704812))) \approx 0.704812$$

or

$$2(0.704812) - (\cos(0.704812) + \sin(0.704812)) \approx 0$$

Estimated iterations:

We note that from the corollary 2.5, there are two estimates for the number of iterations:

$$|p_n - p| \le (\sqrt{2}/2)^n$$

and

$$|p_n - p| \le .5(\frac{(\sqrt{2}/2)^n}{1 - \sqrt{2}/2})$$

The first estimate yields 34 iterations.

The second estimation yields 35 iterations.

As expected these are guarantees and thus greatly over-estimate the necessary computations.

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We begin by noting that $g(x) = x(2 - \pi x)$ has two fixed points, one at 0 and another at $1/\pi \approx .31831$ ($x = x(2 - \pi x)$ has these solutions trivially).

With $p_0 = .5$, $p_1 = 1 - \pi/4 \approx .21$. Consider the interval [.2,.4]. $g(x) \in [.2,.4]$ for $x \in [.2, .4]$. The function and its derivative are continuous on this interval, and $g' = 2 - 2\pi x$ has a maximum value of $g'(.2) \approx .74$ and a minimum value $g'(.4) \approx -.51$. Thus we can apply the fixed point theorem (2.4) and conclude that since the iteration reaches $.21 \in [.2,.4]$, further iterations from this point will converge to $1/\pi$.

Convergence: $\lim_{n\to\infty} p_n = 1/\pi$.

Now we consider the rate of convergence. We note that on the interval [.2,.4] |g'| < .75. Applying Corollary 2.5 we conclude that the rate of convergence is $O((\frac{3}{4})^n)$ since $|p_n - p| \le k^n max(p - .2, .4 - p)$ and with k = .75. Rate of Convergence: $p_n = 1/\pi + O((\frac{3}{4})^n)$

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Newton's Method for f(x) = e^x - 3x^2, f'(x) = e^x - 6x

Iteration 1, p_0 = 0.500000, f(p_0) = 0.898721

Iteration 2, p_1 = 1.165089, f(p_1) = -0.866091

Iteration 3, p_2 = 0.936227, f(p_2) = -0.079222

Iteration 4, p_3 = 0.910397, f(p_3) = -0.001158

Iteration 5, p_4 = 0.910008, f(p_4) = -0.000000

e^{.910008} - 3(.910008)^2 \approx .000000
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Secant Method for $f(x) = e^x - 3x^2$: Iteration 1, $p_0 = 3.000$, $p_1 = 5.000$, $f(p_0) = -6.914$, $f(p_1) = 73.413$ p:3.172157 Iteration 2, $p_1 = 5.000$, $p_2 = 3.172$, $f(p_1) = 73.413$, $f(p_2) = -6.329$ p:3.317226 Iteration 3, $p_2 = 3.172$, $p_3 = 3.317$, $f(p_2) = -6.329$, $f(p_3) = -5.428$ p:4.191600 Iteration 4, $p_3 = 3.317$, $p_4 = 4.192$, $f(p_3) = -5.428$, $f(p_4) = 13.420$ p:3.569044 Iteration 5, $p_4 = 4.192$, $p_5 = 3.569$, $f(p_4) = 13.420$, $f(p_5) = -2.732$ p:3.674331 Iteration 6, $p_5 = 3.569$, $p_6 = 3.674$, $f(p_5) = -2.732$, $f(p_6) = -1.080$ p:3.743165 Iteration 7, $p_6 = 3.674$, $p_7 = 3.743$, $f(p_6) = -1.080$, $f(p_7) = 0.198$ p:3.732518 Iteration 8, $p_7 = 3.743$, $p_8 = 3.733$, $f(p_7) = 0.198$, $f(p_8) = -0.011$ Iteration 9, $p_8 = 3.733$, $p_9 = 3.733$, $f(p_8) = -0.011$, $f(p_9) = -0.000$ p:3.733079

$$e^{3.733079} - 3(3.733079)^2 \approx -.00000056$$