MATH3511/6111 Scientific Computing Semester 1, 2022 — Lindon Roberts (MSI)

Assignment 1 (MATH3511 non-HPO) Due date: 9am Tuesday 15 March (Week 4)

Please show all relevant working and present your solutions clearly: do not expect full marks for a correct answer without working, or where your reasoning is hard to follow.

Question 1 (3 marks). Use the bisection method to find one of the places where the graphs of $f(x) = e^{x-2}$ and $g(x) = 1/(x+1)^2$ intersect by finding a root of f(x) - g(x) correct to two decimal digits. Take a = 0.5 and b = 1 as your starting values. Use a hand calculator. Produce a table similar to that given in page 16 of the rootfinding lecture slides. Figure 1 shows a plot of f(x) and g(x).

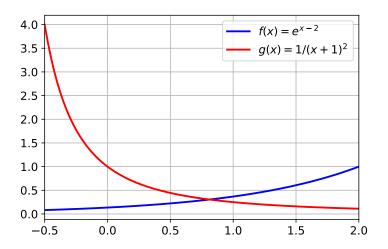


Figure 1: Plot of f(x) and g(x) for $x \in [-0.5, 2]$.

Question 2 (5 marks). In this question, we will approximate the function $f(x) = e^{2x}$ using Taylor polynomials.

- (a) Calculate the cubic (i.e. k = 3) Taylor polynomial for f(x) based at a = 0. [1 mark]
- (b) Calculate an upper bound on the Taylor error in (a) valid for all $x \in [-1, 1]$. [2 marks]
- (c) Find a value of k such that k-order Taylor error is at most 10^{-5} for all $x \in [-1, 1]$. You do not have to write down the corresponding polynomial. [2 marks]

Question 3 (4 marks). We know from lectures that Newton's method has a quadratic convergence rate, $e_{n+1} \approx Ce_n^2$ for some C > 0 whenever $e_n := r - x_n$ is sufficiently small and $f'(r) \neq 0$. However, when we checked this rate in lectures (slide 45) we looked at how quickly $f(x_n) \to 0$, not how quickly $e_n \to 0$.

Show, under the same assumptions as the analysis in lectures, that $f(x_n)$ converges to zero quadratically provided x_n is sufficiently close to r.

Question 4 (4 marks). Consider two new algorithms for rootfinding:

- Bisection2: given an interval $[a_n, b_n]$ containing a root with estimate $m_n = (a_n + b_n)/2$, run two iterations of the regular bisection method to get a new interval $[a_{n+1}, b_{n+1}]$ with root estimate $m_{n+1} = (a_{n+1} + b_{n+1})/2$.
- Newton2: given a root estimate x_n , calculate a new estimate x_{n+1} by running two iterations of Newton's method.

i.e. find a number E such that $|f(x) - p(x)| \le E$ for all $x \in [-1, 1]$, where p(x) is the Taylor polynomial from (a).

Under suitable assumptions on the problem, calculate the order of convergence of both methods and compare to the corresponding regular method from lectures.

Question 5 (4 marks). Suppose we are implementing our own calculator and we need to use Newton's method to evaluate the division operator. Specifically, suppose we wish to calculate 1/c for some number c>0. Show that Newton's method using f(x)=cx-1 and $f(x)=\frac{1}{x}-c$ gives two different formulae. Which formula is more useful and why?