

## Numerical Computation – Assignment 2

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1.  $f \in O(h^k)$  and  $g \in O(h^m)$ ,  $m < k$ .

$$|f(h)| \leq C * h^k, |g(h)| \leq C * h^m.$$

$$|f(h)| + |g(h)| \leq C * (h^k + h^m)$$

$$|(f + g)(h)| = |f(h) + g(h)| \leq |f(h)| + |g(h)| \leq C * (h^k + h^m)$$

Because  $k > m$  and for all  $h$  sufficiently small which means that  $h$  is smaller than 1, so  $h^m > h^k$ ,  $f + g \in O(h^m)$

2.

Method1:

$$f(h) = h^3$$

The Taylor's polynomial of the  $f(h)$  is:

$$\begin{aligned} f(x) &= f(a) + f'(a)(x-a) + \frac{f''(a)(x-a)^2}{2!} + \dots + \frac{f^{(n-1)}(a)(x-a)^{n-1}}{(n-1)!} + \frac{f^{(n)}(a)(x-a)^n}{(n)!} \\ &= a^3 + 3a^2(x-a) + 3a(x-a)^2 + 6(x-a)^3 + 0 \quad (a \leq \xi \leq x) \end{aligned}$$

Taylor expansion of the function, the series after the third order is 0. The  $f(h) = h^3$  is not in  $O(h^4)$ .

Method2:

$|f(h)| \leq C|h|^k$  for  $h$  sufficiently small, so  $h$  is close to the zero.

If the upper bound of the  $f(h) = h^3$  is  $O(h^4)$ , then we have the:

$$C \geq \frac{|h^3|}{|h^4|} = \left| \frac{1}{h} \right|, \text{ and we know that the } h \text{ is sufficiently small. So, } \left| \frac{1}{h} \right| \text{ is very large which}$$

means that we cannot find a constant to make  $C * |h|^k$  always be larger than or equal to the  $f(h)$ .

To conclude, the  $f(h) = h^3$  is not in  $O(h^4)$ .

$$3. \sqrt{x+1} - \sqrt{x} = \frac{(\sqrt{x+1}-\sqrt{x})(\sqrt{x+1}+\sqrt{x})}{\sqrt{x+1}+\sqrt{x}} = \frac{1}{\sqrt{x+1}+\sqrt{x}}$$

When  $x$  is very large, and even approaching positive infinity,  $\frac{1}{\sqrt{x+1}+\sqrt{x}}$  is approaching 0.

4. let  $f(x) = 1 - \cos^2 x = \sin^2 x$

$$f'(x) = \sin(2x), f''(x) = 2\cos(2x), f^3(x) = -4\sin(2x), f^4(x) = -8\cos(2x)$$

$$f^5(x) = 16\sin(2x), f^6(x) = 32\cos(2x).$$

The Taylor's series of the  $f(x)$  at order 6 is:

$$\begin{aligned} f(x) &= f(a) + f'(a)(x-a) + \frac{f''(a)(x-a)^2}{2!} + \frac{f^3(a)(x-a)^3}{3!} + \dots + \frac{f^6(a)(x-a)^6}{6!} \\ &= (\sin^2 a) + \sin(2a)(x-a) + \frac{2\cos(2a)(x-a)^2}{2!} - \frac{4\sin(2a)(x-a)^3}{3!} - \frac{8\cos(2a)(x-a)^4}{4!} + \dots \end{aligned}$$

$$\frac{16 \sin(2a)(x-a)^5}{5!} + \frac{32 \cos(2a)(\xi-a)^6}{6!}. \text{ Let } a=0 \text{ and we can get:}$$

$$f(x) = 0 + 0 + x^2 - 0 - \frac{x^4}{3} + 0 + 2 * \frac{\xi^6}{45} = x^2 - \frac{x^4}{3} + O(x^6)$$

$$(5) \quad x^2 + 3x - 8^{-14} = 0$$

$$\text{According to the root finding formula, the root of the function is } \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}.$$

We can find that  $b \gg c > 0$ , one of roots is:

$$\frac{-b + \sqrt{b^2 - 4ac}}{2a} = \frac{(-b - \sqrt{b^2 - 4ac}) * (-b + \sqrt{b^2 - 4ac})}{2a * (-b - \sqrt{b^2 - 4ac})} = \frac{b^2 - b^2 + 4ac}{2a * (-b - \sqrt{b^2 - 4ac})} = \frac{4c}{-4 * b} = 7.579 * 10^{-14}.$$

Another root is:

$$\frac{-b - \sqrt{b^2 - 4ac}}{2a} = \frac{-2b}{2a} = -3.000.$$