

1 Set A

1. For function $f(x) = e^x$, at $x_0 = 2$, find the truncation error for backward difference ($h = 1, h = 0.1, h = 0.01, h = 0.001$) and figure out the relationship of error with the order of h . (5 marks)

ANS: Derivative of e^x is e^x . So $f'(x) = e^x$. $f'(2) = 7.38905609893$

Now using backward difference formula we find out derivative for each of the h value. And by subtracting the backward difference from the exact derivative at $x_0 = 2$ we find the truncation error.

h	Backward difference	Truncation error
1	4.67077427047	2.71828182846
0.1	7.03161656651	0.35743953241
0.01	7.35223366211	0.03682243682
0.001	7.38536280208	0.00369329684

We can see that the error is linear in h .

2. A rocket has been launched, and its velocities at different times are collected. From these data, the acceleration of the rocket, $a(t)$ at $t = 16\text{sec}$ is calculated numerically by using different methods ($h=1$) as shown in the table below:

Difference method	Forward	Backward	Central
a (t=16)	33.88008462692784	32.898426118911345	33.38925537291959

Now, if the velocity of a rocket as function of time obey the equation below: where v is in m/s and t is in seconds,

$$v(t) = 1900 \ln\left(\frac{12 * 10^4}{12 * 10^4 - 2000t}\right) - 9.8t \quad (1)$$

find the truncation errors for the acceleration at $t=16\text{sec}$ for Forward, Backward and Central Difference methods. (4.5 marks)

ANS:

$$a(t) = 1900 * 2000 \frac{12 * 10^4 - 2000t}{(12 * 10^4 - 2000t)^2} - 9.8 \quad (2)$$

Following above equation, $a(t = 16) = 33.381818$

Method	Truncation error
forward	-0.4982664451096639
backward	0.48339206290683023
central	-0.007437191101416829

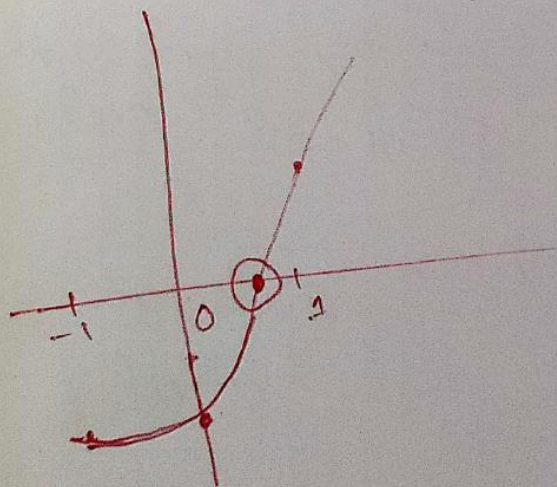
$$(1) f(x) = 2x - \cos(x), \quad [-1, 1]$$

$$(a) f(-1) = -2.540302$$

$$f(0) = -1$$

$$f(1) = 1.459698$$

root lies between
0 and 1.



$$(b) f(x) = 0$$

$$\Rightarrow 2x^3 - 2x^2 - 3x + 3 = 0$$

$$\Rightarrow 3x = 2x^3 - 2x^2 + 3$$

$$\Rightarrow x = \frac{2x^3 - 2x^2 + 3}{3} = g_1(x)$$

$$\text{Again, } 2x^3 - 2x^2 - 3x + 3 = 0$$

$$\Rightarrow 2x(x^2 - x) = 3x - 3$$

$$\Rightarrow x = \frac{3x - 3}{2(x^2 - x)} = g_2(x)$$

$$\begin{aligned}
 \text{(c) roots} &\Rightarrow f(x) = 2x^3 - 2x^2 - 3x + 3 \\
 &\Rightarrow 0 = 2x^3 - 2x^2 - 3x + 3 \\
 &\Rightarrow 2x^2(x-1) - 3(x-1) = 0 \\
 &\Rightarrow (2x^2 - 3)(x-1) = 0 \\
 &\therefore x = 1, \pm\sqrt{3/2}
 \end{aligned}$$

$$\lambda_1 = |g_1(x)| = \left| \frac{1}{3}(6x^2 - 4x) \right|$$

$$\lambda_1 = \begin{cases} 2/3 & ; \text{converge} \\ 1.367 & ; \text{diverge} \\ 4.633 & ; \text{diverge} \end{cases}$$

$$\lambda_2 = |g_2(x)| = \left| \frac{3}{2} \times \frac{(x^2 - x) - (x-1)(2x-1)}{(x^2 - x)^2} \right|$$

$$\lambda_2 = \begin{cases} 0 & ; \text{converge} \\ 1 & ; \text{diverge} \\ 1 & ; \text{diverge} \end{cases}$$

3

Set 1

A

Newton's Method

K	Xk	f(Xk)
0	5	-1089.6331584
1	4.5031916	-399.0121859
2	4.0118120	-144.9610192
3	3.5348442	-51.5387238
4	3.0946337	-17.2706414
5	2.7388409	-4.9136136
6	2.5326224	-0.8872290
7	2.4763778	-0.0480822

B

Aitken Acceleration

K	Xk	f(Xk)
0	5	-1089.6331584
1	4.5031916	-399.0121859
2	4.0118120	-144.9610192
2(^)	-40.4646674	7
3	9.8654072 x 10^36	Math Error

Set 1 Question 4

$$a) F(1) = \begin{pmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ -3 & 0 & 1 \end{pmatrix} \quad A(2) = F(1) * A = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 2 \\ 0 & 1 & -1 \end{pmatrix}, \quad F(2) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -1 & 1 \end{pmatrix}$$

$$b) L = \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 3 & 1 & 1 \end{pmatrix}$$

$$c) A(3) = F(2) * A(2) = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & -3 \end{pmatrix} = U,$$

$$Ly=b \quad \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 3 & 1 & 1 \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix} = \begin{pmatrix} 6 \\ 20 \\ 17 \end{pmatrix} \Rightarrow y_1 = 6, y_2 = 8, y_3 = -9$$

$$Ux=y \quad \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & -3 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 6 \\ 8 \\ -9 \end{pmatrix} \Rightarrow x_3 = 3, x_2 = 2, x_1 = 1$$

Set 1

⑤(a) Eqn of straight line = $a_0 + a_1 x$

$$\underbrace{\begin{bmatrix} 1 & 100 \\ 1 & 220 \\ 1 & 430 \end{bmatrix}}_A \underbrace{\begin{bmatrix} a_0 \\ a_1 \end{bmatrix}}_x = \underbrace{\begin{bmatrix} 70 \\ 180 \\ 300 \end{bmatrix}}_b$$

(b) $\begin{bmatrix} 1 & 100 \\ 1 & 220 \\ 1 & 430 \end{bmatrix}$
 $\downarrow \quad \downarrow$
 $u_1 \quad u_2$

$$P_1 = u_1 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$P_2 = u_2 - \frac{u_2 \cdot P_1}{P_1 \cdot P_1} P_1$$

$$= \begin{bmatrix} 100 \\ 220 \\ 430 \end{bmatrix} - \frac{(100 \times 1) + (220 \times 1) + (430 \times 1)}{(1 \times 1) + (1 \times 1) + (1 \times 1)} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$= \begin{bmatrix} 100 \\ 220 \\ 430 \end{bmatrix} - 250 \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$P_2 = \begin{bmatrix} -150 \\ -30 \\ 180 \end{bmatrix}$$

$$q_1 = \frac{P_1}{|P_1|} = \frac{1}{\sqrt{3}} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1/\sqrt{3} \\ 1/\sqrt{3} \\ 1/\sqrt{3} \end{bmatrix}$$

$$q_2 = \frac{P_2}{|P_2|} = \frac{1}{30\sqrt{62}} \begin{bmatrix} -150 \\ -30 \\ 180 \end{bmatrix} = \begin{bmatrix} -5\sqrt{62}/62 \\ -\sqrt{62}/62 \\ 3\sqrt{62}/31 \end{bmatrix}$$

$$\therefore Q = \begin{bmatrix} 1/\sqrt{3} & -5\sqrt{62}/62 \\ 1/\sqrt{3} & -\sqrt{62}/62 \\ 1/\sqrt{3} & 3\sqrt{62}/31 \end{bmatrix} = \begin{bmatrix} 0.577 & -0.635 \\ 0.577 & -0.127 \\ 0.577 & 0.762 \end{bmatrix}$$

$$R = Q^T A$$

$$= \begin{bmatrix} 1/\sqrt{3} & 1/\sqrt{3} & 1/\sqrt{3} \\ -5\sqrt{62}/62 & -\sqrt{62}/62 & 3\sqrt{62}/31 \end{bmatrix} \begin{bmatrix} 1 & 100 \\ 1 & 220 \\ 1 & 430 \end{bmatrix}$$

$$R = \begin{bmatrix} \sqrt{3} & 250\sqrt{3} \\ 0 & 30\sqrt{62} \end{bmatrix} = \begin{bmatrix} 1.732 & 433.013 \\ 0 & 236.220 \end{bmatrix}$$

$$R_x = Q^T b$$

$$\begin{bmatrix} \sqrt{3} & 250\sqrt{3} \\ 0 & 30\sqrt{62} \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \end{bmatrix} = \begin{bmatrix} 1/\sqrt{3} & 1/\sqrt{3} & 1/\sqrt{3} \\ -5\sqrt{62}/62 & -\sqrt{62}/62 & 3\sqrt{62}/31 \end{bmatrix} \begin{bmatrix} 70 \\ 180 \\ 300 \end{bmatrix}$$

$$\begin{bmatrix} \sqrt{3} & 250\sqrt{3} \\ 0 & 30\sqrt{62} \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \end{bmatrix} = \begin{bmatrix} 550/\sqrt{3} \\ 635\sqrt{2}/\sqrt{31} \end{bmatrix}$$

$$\begin{bmatrix} a_0 \\ a_1 \end{bmatrix} = \begin{bmatrix} \sqrt{3} & 250\sqrt{3} \\ 0 & 30\sqrt{62} \end{bmatrix}^{-1} \begin{bmatrix} 550/\sqrt{3} \\ 635\sqrt{2}/\sqrt{31} \end{bmatrix}$$

$$\begin{bmatrix} a_0 \\ a_1 \end{bmatrix} = \begin{bmatrix} 1175/93 \\ 127/186 \end{bmatrix} = \begin{bmatrix} 12.634 \\ 0.683 \end{bmatrix}$$

$$\therefore \text{Eq}^n \text{ of straight line} = 12.634 + 0.683x$$

$$(c) \quad f(x) = 12.634 + 0.683x$$

$$f(1500) = 12.634 + 0.683(1500)$$

$$= 1037.134$$

$$\therefore \approx 1038 \text{ Vacuum cleaners}$$

① find out the actual integral of $f(x) = \ln x$ within the interval $[1, 4]$

$$\begin{aligned} \textcircled{a} \int_1^4 \ln x \, dx &= [x \ln x - x]_1^4 = [4 \ln 4 - 4 - \ln 1 + 1] \\ &= [3 \ln 4 - 3] = [4 \ln(4) - 3 - \ln(1)] \\ &= 2.5452 \end{aligned}$$

Use Composite Newton-Cotes Method. \rightarrow and $m=4$.

$$\textcircled{b} \text{ hence } a=1, \quad b=4$$

$$m=4, \quad \text{so, } h = \frac{b-a}{m} = \frac{3}{4}$$

$$\begin{aligned} x_0 &= a = 1 & x_2 &= \frac{7}{4} + \frac{3}{4} = \frac{10}{4} & x_4 &= \frac{13}{4} + \frac{3}{4} \\ x_1 &= x_0 + h = 1 + \frac{3}{4} & x_3 &= \frac{10}{4} + \frac{3}{4} & &= 4 \\ &= \frac{7}{4} & &= \frac{13}{4} & & \end{aligned}$$

$$\begin{aligned} C_{1,4} &= \frac{h}{2} [f(x_0) + 2f(x_1) + 2f(x_2) + 2f(x_3) + f(x_4)] \\ &= \frac{3/4}{2} [1 + 2\ln(\frac{7}{4}) + 2\ln(\frac{10}{4}) + 2\ln(\frac{13}{4}) + \ln(4)] \\ &= 2.8858 \end{aligned}$$

Error: ?

$$\begin{aligned} &\left(\frac{C_{1,4} - \text{Actual}}{C_{1,4}} \right) \times 100\% \\ &= \frac{2.8858 - 2.5452}{2.8858} \times 100\% \\ &= 11.80\% \end{aligned}$$