

**Part 1: Computing problems (50).** Round off to the 4th decimal place if the answer is not an integer.

- (a) Let  $f(x)$  be a degree 3 polynomial through the points:

$$f(1.00) = 0.1924$$

$$f(1.05) = 0.2414$$

$$f(1.10) = 0.2933$$

$$f(1.15) = 0.3492$$

Calculate  $f(1.09)$ . (8 pts)

$$0.282635$$

- (b) In Newton's divided difference method a polynomial for interpolating  $n$  points  $\{x_1, x_2, \dots, x_n\}$  can be written in this form:

$$P(x) = c_0 + c_1(x - x_1) + c_2(x - x_1)(x - x_2) + \dots + c_{n-1}(x - x_1) \dots (x - x_{n-1})$$

Find the coefficients  $c_i$  ( $i = 0$  to 5) of the interpolating polynomial of the following 6 points. (12 pts)

$x$	-2	-1	0	1	2	3
$P(x)$	1	4	11	16	13	-4

$c_i: 1, 3, 2, -1, 0, 0$   
 $i: 0, 1, 2, 3, 4, 5$

- (c) Apply Gram-Schmidt orthogonalization to find the reduced QR factorization of the matrix:

$$\begin{bmatrix} 2 & -1 & 0 & -1 \\ 2 & 2 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 2 & -1 & 1 & 1 \\ 1 & 1 & 0 & 1 \end{bmatrix}$$

Report  $Q$  and  $R$ . (20 pts)

- (d) Find the point  $(x, y)$  that minimizes the sum of squares distance to the following circles. (10 pts)

C1: center (1.8, 2.2), radius 1.2

C2: center (0.8, -2), radius 2.2

C3: center (-4.2, -2.1), radius 1.2

C4: center (-4, 2.5), radius 2.6

$$(1.312472, 0.126904)$$

## Part 2: Written problems (50)

$$f(x) - P_9(x) = \frac{(x-x_1)(x-x_2)\dots(x-x_9)}{9!} f^{(9)}(x)$$

**Problem #1 (10).** Assume that the polynomial  $P_9(x)$  interpolates the

function  $f(x) = e^{-2x}$  at the 10 evenly spaced points  $x = 0, 1/9, 2/9, 3/9, \dots, 8/9, 1$ . Find an upper bound for the error  $|f(1/2) - P_9(1/2)|$ .

$$f'(x) = -2e^{-2x} \quad f^{(2)}(x) = 4e^{-2x} \quad f^{(3)}(x) = (-2)^3 e^{-2x} \quad f^{(9)}(x) = (-2)^9 e^{-2x} = -512e^{-2x}$$

**Problem #2 (20).** We are given three data points as follows:

x	-1	0	1
y	1	-1	-1

Determine the interpolating polynomial of lowest degree possible using

- (a) Lagrange's interpolation formula  
(b) Newton's interpolation formula

**Problem #3 (20).** The Gauss-Newton method for solving the nonlinear least squares problem is described as follows.

$\underline{x}_0$  = initial vector

$$\underline{x}_{k+1} = \underline{x}_k - \left( Dr(\underline{x}_k)^T Dr(\underline{x}_k) \right)^{-1} Dr(\underline{x}_k)^T r(\underline{x}_k) \text{ for } k = 0, 1, 2, \dots$$

Please find the matrix  $Dr$  needed for applying Gauss-Newton iteration to the model-fitting problem with three data points  $(t_1, y_1), (t_2, y_2), (t_3, y_3)$ .

(a) translated exponential  $y = c_3 + c_1 e^{c_2 t}$

(b) power law  $y = c_1 t^{c_2}$

$$y = c_3 + c_1 e^{c_2 t} \quad \begin{cases} y_1 = c_3 + c_1 e^{c_2 t_1} \\ y_2 = c_3 + c_1 e^{c_2 t_2} \\ y_3 = c_3 + c_1 e^{c_2 t_3} \end{cases}$$

$$\begin{pmatrix} c_1 \\ c_2 \\ c_3 \end{pmatrix}$$