

CSC 349a: Assignment #6

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$$① S(x) = \begin{cases} S_0(x) = a_0 + b_0x + d_0x^3, & \text{if } 0 \leq x \leq 1 \\ S_1(x) = a_1 + b_1(x-1) + c_1(x-1)^2 + d_1(x-1)^3, & \text{if } 1 \leq x \leq 3 \end{cases}$$

note:
 $n=2$

| x_i | $f(x_i)$ |
|-------|----------|
| 0 | 1 |
| 1 | 2 |
| 3 | -20 |

$$S_0(x_0) = f(x_0) \rightarrow S_0(0) = f(0) = 1$$

$$\rightarrow a_0 + b_0(0) + d_0(0)^3 = 1$$

$$\rightarrow \therefore \boxed{a_0 = 1}$$

$$S_1(x_1) = f(x_1)$$

$$\rightarrow S_1(1) = f(1) = 2$$

$$\rightarrow a_1 + b_1(1-1) + c_1(1-1)^2 + d_1(1-1)^3 = 2$$

$$\rightarrow \therefore \boxed{a_1 = 2}$$

$$S_1(x_2) = f(x_2)$$

$$\rightarrow S_1(3) = f(3) = -20 \rightarrow a_1 + b_1(3-1) + c_1(3-1)^2 + d_1(3-1)^3 = -20$$

$$\rightarrow \boxed{a_1 + 2b_1 + 4c_1 + 8d_1 = -20}$$

$$S_1(x_1) = S_0(x_1)$$

$$\rightarrow S_1(1) = S_0(1) \rightarrow \boxed{a_1 = a_0 + b_0 + d_0}$$

$$S'_1(x_1) = S'_0(x_1)$$

$$\rightarrow S'_1(1) = S'_0(1) \rightarrow b_1 + 2c_1(1-1) + 3d_1(1-1)^2 = b_0 + 3d_0$$

$$\rightarrow \boxed{b_1 = b_0 + 3d_0}$$

$$S''_1(x_1) = S''_0(x_1)$$

$$\rightarrow S''_1(1) = S''_0(1) \rightarrow 2c_1 = 6d_0 \rightarrow \boxed{c_1 = 3d_0}$$

natural
boundary
conditions:

$$S''(x_0) = S''(x_2) = 0$$

$$\rightarrow S''(0) = S''(3) = 0 \rightarrow$$

$$\rightarrow S''_0(0) = 0 = 0$$

$$S''_1(3) = 0 = 2c_1 + 6d_1(3-1) \Rightarrow 2c_1 = -12d_1$$

$$\rightarrow \boxed{c_1 = -6d_1}$$

$$a_0 = 1$$

$$a_1 = 2$$

$$a_1 + 2b_1 + 4c_1 + 8d_1 = -20$$

$$a_1 = a_0 + b_0 + d_0 \rightarrow \boxed{b_0 = 1 - d_0}$$

$$b_1 = b_0 + 3d_0 \rightarrow \boxed{b_1 = (1 - d_0) + 3d_0}$$

$$c_1 = 3d_0 \quad \boxed{d_0 = -2d_1} \quad \boxed{b_1 = 1 + 2d_0}$$

$$c_1 = -6d_1$$

$$2b_1 + 4c_1 + 8d_1 = -22$$

$$2 + 4d_0 + 12d_0 - 4d_0 = -20$$

$$3/2 d_0 = -22$$

$$\therefore \boxed{d_0 = -\frac{22}{12} = -\frac{11}{6}}$$

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(1) (cont'd)

$$b_0 = 1 - d_0 = 1 - (-1/6)$$

$$b_0 = 17/6$$

$$c_1 = 3d_0 = 3(-1/6)$$

$$c_1 = -1/2$$

$$c_1 = -6d_1$$

$$\rightarrow d_1 = -1/6 c_1$$

$$= -1/6 (-1/2)$$

$$d_1 = 1/12$$

$$b_1 = 1 + 2d_0$$

$$= 1 + 2(-1/6)$$

$$b_1 = -8/3$$

$$\therefore S(x) = \begin{cases} S_0(x) = 1 + \frac{17}{6}x + \frac{11}{6}x^3, & \text{if } 0 \leq x \leq 1 \\ S_1(x) = 2 - \frac{8}{3}(x-1) - \frac{11}{2}(x-1)^2 + \frac{11}{12}(x-1)^3, & \text{if } 1 \leq x \leq 3 \end{cases}$$

(2) a) $x = 0, h, 4h$; $n = 2$

Lagrange form:

$$P_2(x) = \sum_{i=0}^2 L_i(x) f(x_i)$$

$$= L_0(x) f(x_0) + L_1(x) f(x_1) + L_2(x) f(x_2)$$

$$L_0(x) = \frac{(x-h)(x-4h)}{(0-h)(0-4h)} = \frac{x^2 - 5hx + 4h^2}{4h^2}$$

$$L_1(x) = \frac{(x-0)(x-4h)}{(h-0)(h-4h)} = \frac{x^2 - 4hx}{-3h^2}$$

$$L_2(x) = \frac{(x-0)(x-h)}{(4h-0)(4h-h)} = \frac{x^2 - hx}{12h^2}$$

$$\therefore P_2(x) = \frac{x^2 - 5hx + 4h^2}{4h^2} f(0) - \frac{x^2 - 4hx}{3h^2} f(h) + \frac{x^2 - hx}{12h^2} f(4h)$$

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2 (cont'd)

Note: $\int_a^b f(x) dx \approx \int_a^b \left[\sum_{i=0}^n L_i(x) f(x_i) \right] dx = \sum_{i=0}^n \left[\int_a^b L_i(x) dx \right] f(x_i)$

b)

$$a_0 = \int_0^{4h} \frac{x^2 - 5hx + 4h^2}{4h^2} dx = \frac{1}{4h^2} \left[\frac{1}{3}x^3 - \frac{5}{2}hx^2 + 4h^2x \right]_0^{4h} \quad \textcircled{=}$$

$$\textcircled{=} \frac{1}{4h^2} \left[\frac{64h^3}{3} - 40h^3 + 16h^3 \right] = \frac{16}{3}h - 10h + 4h = \frac{-2}{3}h = a_0$$

$$a_1 = -\frac{1}{3h^2} \int_0^{4h} x^2 - 4hx dx = -\frac{1}{3h^2} \left[\frac{1}{3}x^3 - 2hx^2 \right]_0^{4h} \quad \textcircled{=}$$

$$\textcircled{=} -\frac{1}{3h^2} \left[\frac{64h^3}{3} - 32h^3 \right] = -\frac{1}{3h^2} \left[-\frac{32}{3}h^3 \right] = \frac{32}{9}h = a_1$$

$$a_2 = \frac{1}{12h^2} \int_0^{4h} x^2 - hx dx = \frac{1}{12h^2} \left[\frac{1}{3}x^3 - \frac{1}{2}hx^2 \right]_0^{4h} \quad \textcircled{=}$$

$$\textcircled{=} \frac{1}{12h^2} \left[\frac{64}{3}h^3 - 8h^3 \right] = \frac{1}{12h^2} \left[\frac{40}{3}h^3 \right] = \frac{10}{9}h = a_2$$

$$\therefore I \approx \frac{-2h}{3} f(0) + \frac{32h}{9} f(h) + \frac{10h}{9} f(4h)$$

c)

| x | f(x) |
|-----|---------|
| 0.0 | 1.00000 |
| 0.1 | 1.11091 |
| 0.4 | 1.63778 |

$$h = 0.1$$

$$I = \frac{-2(0.1)}{3} (1.00000) + \frac{32(0.1)}{9} (1.11091) + \frac{10(0.1)}{9} (1.63778) \quad \textcircled{+}$$

$$I \approx 0.510299$$

accuracy (error)

$$|E_t| = \frac{|0.508498 - 0.510299|}{0.508498} \approx 0.00354 = 0.354\% < 1\%$$

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③ a) $\frac{5}{9}f(-\sqrt{\frac{3}{5}}) + \frac{8}{9}f(0) + \frac{5}{9}f(\sqrt{\frac{3}{5}})$

$f(x) = 1$ ($d=0$):

$$\int_{-1}^1 dx = [x]_{-1}^1 = 1 - (-1) = \boxed{2}$$

for $f(-\sqrt{\frac{3}{5}}) = f(0) = f(\sqrt{\frac{3}{5}}) = 1$, we have:

$$\frac{5}{9}(1) + \frac{8}{9}(1) + \frac{5}{9}(1) = \frac{18}{9} = \boxed{2} \checkmark$$

$f(x) = x$ ($d=1$):

$$\int_{-1}^1 x dx = [\frac{1}{2}x^2]_{-1}^1 = \frac{1}{2} - (\frac{1}{2}) = \boxed{0}$$

for $f(-\sqrt{\frac{3}{5}}) = -\sqrt{\frac{3}{5}}$, $f(0) = 0$, $f(\sqrt{\frac{3}{5}}) = \sqrt{\frac{3}{5}}$, we have:

$$\frac{5}{9}(-\sqrt{\frac{3}{5}}) + \frac{8}{9}(0) + \frac{5}{9}(\sqrt{\frac{3}{5}}) = \boxed{0} \checkmark$$

$f(x) = x^2$ ($d=2$):

$$\int_{-1}^1 x^2 dx = [\frac{1}{3}x^3]_{-1}^1 = \frac{1}{3} - (-\frac{1}{3}) = \boxed{\frac{2}{3}}$$

for $f(-\sqrt{\frac{3}{5}}) = \frac{3}{5}$, $f(0) = 0$, $f(\sqrt{\frac{3}{5}}) = \frac{3}{5}$, we have:

$$\frac{5}{9}(\frac{3}{5}) + \frac{8}{9}(0) + \frac{5}{9}(\frac{3}{5}) = \frac{3}{9} + \frac{3}{9} = \frac{6}{9} = \boxed{\frac{2}{3}} \checkmark$$

$f(x) = x^3$ ($d=3$):

$$\int_{-1}^1 x^3 dx = [\frac{1}{4}x^4]_{-1}^1 = \frac{1}{4} - \frac{1}{4} = \boxed{0}$$

for $f(-\sqrt{\frac{3}{5}}) = -\sqrt{\frac{3}{5}}^3$, $f(0) = 0$, $f(\sqrt{\frac{3}{5}}) = \sqrt{\frac{3}{5}}^3$, we have:

$$\frac{5}{9}(-\sqrt{\frac{3}{5}}^3) + \frac{8}{9}(0) + \frac{5}{9}(\sqrt{\frac{3}{5}}^3) = \boxed{0} \checkmark$$

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③ a) (cont'd)

$$f(x) = x^4 \quad (d=4):$$

$$\int_{-1}^1 x^4 = \left[\frac{1}{5} x^5 \right]_{-1}^1 = \frac{1}{5} - \left(-\frac{1}{5} \right) = \boxed{\frac{2}{5}}$$

For $f(-\sqrt{3/5}) = (3/5)^2$, $f(0) = 0$, $f(\sqrt{3/5}) = (3/5)^2$ we have:

$$\frac{5}{9} (3/5)^2 + \frac{8}{9} (0)^2 + \frac{5}{9} (3/5)^2 = \frac{1}{5} + \frac{1}{5} = \boxed{\frac{2}{5}} \quad \checkmark$$

$$f(x) = x^5 \quad (d=5):$$

$$\int_{-1}^1 x^5 = \left[\frac{1}{6} x^6 \right]_{-1}^1 = \frac{1}{6} - \frac{1}{6} = \boxed{0}$$

For $f(-\sqrt{3/5}) = (-\sqrt{3/5})^5$, $f(0) = 0$, $f(\sqrt{3/5}) = (\sqrt{3/5})^5$ we have:

$$\frac{5}{9} (-\sqrt{3/5})^5 + \frac{8}{9} (0)^5 + \frac{5}{9} (\sqrt{3/5})^5 = \boxed{0} \quad \checkmark$$

$$f(x) = x^6 \quad (d=6):$$

$$\int_{-1}^1 x^6 = \left[\frac{1}{7} x^7 \right]_{-1}^1 = \frac{1}{7} - \left(-\frac{1}{7} \right) = \boxed{\frac{2}{7}}$$

For $f(-\sqrt{3/5}) = (-\sqrt{3/5})^6 = (-3/5)^3$, $f(0) = 0$, $f(\sqrt{3/5}) = (3/5)^3$, we have:

$$\frac{5}{9} (-3/5)^3 + \frac{8}{9} (0)^3 + \frac{5}{9} (3/5)^3 = \boxed{0 \neq \frac{2}{7}}$$

\therefore degree of precision = 5.

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③ (cont'd)

b) $\int_{-1}^1 e^{-x} \sqrt{x+2} dx$ (Note: exact Value $I = 3.01747$)

$$f(-\sqrt{\frac{3}{5}}) = e^{\sqrt{\frac{3}{5}}} \sqrt{2 - \sqrt{\frac{3}{5}}} = 2.401831783...$$

$$f(0) = e^0 \sqrt{0+2} = \sqrt{2}$$

$$f(\sqrt{\frac{3}{5}}) = e^{-\sqrt{\frac{3}{5}}} \sqrt{\sqrt{\frac{3}{5}} + 2} = 0.767709422...$$

$$\therefore I = \frac{5}{9} (2.401831783...) + \frac{8}{9} \sqrt{2} + \frac{5}{9} (0.767709422...)$$

$$= 3.017934947...$$

$$|E_t| = \left| \frac{3.01747 - 3.017934947}{3.01747} \right| \approx 0.000154$$
$$= 0.0154\%$$