

$$\Rightarrow C_n = \begin{bmatrix} 0 & 0 & -a_0 \\ 1 & 0 & -a_1 \\ 0 & 1 & -a_2 \end{bmatrix}$$

$$\Rightarrow p_3(x) = x^3 + a_2x^2 + a_1x + a_0$$

$$\Rightarrow \det(x \cdot I - C_3) = \det \begin{bmatrix} x & 0 & a_0 \\ -1 & x & a_1 \\ 0 & -1 & x+a_2 \end{bmatrix}$$

$$= x \cdot \begin{bmatrix} x & a_1 \\ -1 & x+a_2 \end{bmatrix} + a_0 \begin{bmatrix} -1 & x \\ 0 & -1 \end{bmatrix}$$

$$= x[x(x+a_2) - (-1)(a_1)] + a_0[(-1)(-1)]$$

$$= x(x^2 + a_2x + a_1) + a_0$$

$$= x^3 + a_2x^2 + a_1x + a_0$$

$$\boxed{= p_3(x)}$$

1.2 Eigenvalues, Eigenvectors

Wednesday, April 7, 2021

17:43

$$\Rightarrow \begin{bmatrix} c & c & 0 \\ c & 0 & c \\ 0 & c & c \end{bmatrix}$$

$$\Rightarrow \lambda = c, -c, 2c$$

$$\textcircled{1} \det(A - I\lambda) = \det \left(\begin{bmatrix} c-\lambda & c & 0 \\ c & -\lambda & c \\ 0 & c & c-\lambda \end{bmatrix} \right)$$

$$= (c-\lambda) \cdot \det \begin{vmatrix} -\lambda & c \\ c & c-\lambda \end{vmatrix} - (c) \cdot \det \begin{vmatrix} c & c \\ 0 & c-\lambda \end{vmatrix}$$

$$= (c-\lambda) [(-\lambda)(c-\lambda) - (c)(c)] - c(c)(c-\lambda)$$

$$= (\lambda+c)(c-\lambda)(\lambda-2c)$$

$$\text{so } \lambda = -c, c, 2c$$

2. Linear Regression

Wednesday, April 7, 2021 14:32

$$x_i = \{1, 2, 3, 4, 5\}$$

$$y_i = \{0.7, 2.2, 2.8, 4.4, 4.9\}$$

$$\Rightarrow \sum x_i = 15$$

$$\Rightarrow \sum y_i = 15$$

$$\Rightarrow \sum x_i y_i = 55.6$$

$$\Rightarrow \sum x_i^2 = 55$$

$$\Rightarrow \sum y_i = a_0 n + a_1 \sum x_i$$

$$\Rightarrow \sum x_i y_i = a_0 \sum x_i + a_1 \sum x_i^2$$

$$\Rightarrow 15 = 5a_0 + 55a_1$$

$$\Rightarrow 55.6 = 15a_0 + 55a_1$$

$$\Rightarrow a_0 = -0.18$$

$$\Rightarrow a_1 = 1.06$$

$$\begin{aligned} \hat{y} &= a_0 + a_1 x \\ &= -0.18 + 1.06x \end{aligned}$$

3. Numerical Integration

Wednesday, April 7, 2021 17:34

$$n_1 = 2, n_2 = 3, I = \int_{-2}^2 \frac{1}{(x-4)^2} dx$$

$$\Rightarrow x = \frac{1}{2}[(2+2)t + 0] \Rightarrow dx = 2dt$$

$$= 2t$$

$$n_1: \Rightarrow I = \int_{-1}^1 \frac{1}{(2t-4)^2} \cdot 2dt$$

$$\Rightarrow = f\left(-\frac{1}{\sqrt{3}}\right) + f\left(\frac{1}{\sqrt{3}}\right)$$

$$\approx 0.32231$$

$$n_2: I = \int_{-1}^1 \frac{1}{(2t-4)^2} \cdot 2dt$$

$$= \frac{8}{9} f(0) + \frac{5}{9} f\left(\frac{\sqrt{15}}{5}\right) + \frac{5}{9} f\left(-\frac{\sqrt{15}}{5}\right)$$

$$\approx 0.33217$$

$$\Rightarrow \{(-1, 4), (2, 5), (3, 6)\} \Rightarrow n=2$$

1. Lagrange

$$\Rightarrow y = y_0 \cdot \frac{(x-x_1)(x-x_2)}{(x_0-x_1)(x_0-x_2)} + y_1 \cdot \frac{(x-x_0)(x-x_2)}{(x_1-x_0)(x_1-x_2)} + y_2 \cdot \frac{(x-x_0)(x-x_1)}{(x_2-x_0)(x_2-x_1)}$$

$$= 4 \cdot \frac{(x-2)(x-3)}{(-1-2)(-1-3)} + 5 \cdot \frac{(x+1)(x-3)}{(2+1)(2-3)} + 6 \cdot \frac{(x+1)(x-2)}{(3+1)(3-2)}$$

$$= \frac{4}{12}(x-2)(x-3) - \frac{5}{3}(x+1)(x-3) + \frac{6}{4}(x+1)(x-2)$$

$$= \frac{1}{3}(x^2 - 3x - 2x + 6) - \frac{5}{3}(x^2 - 3x + x - 3) + \frac{3}{2}(x^2 - 2x + x - 2)$$

$$= \frac{1}{6}x^2 + \frac{1}{6}x + 4$$

$$= \frac{1}{6}(x^2 + x + 24)$$

3- both newton's divided difference
& lagrange interp' gave the

same polynomial:

$$\frac{1}{6}(x^2 + x + 24)$$

$$\rightarrow h = 0.25$$

$$\rightarrow I = [0, 1]$$

$$\Rightarrow y'(t) = 5t^4 \cdot y(t)$$

$$\Rightarrow y_0 = 1$$

$$(1) \frac{dy}{dt} = 5t^4 \cdot y$$

$$\Rightarrow dy \cdot \frac{1}{y} = 5t^4 dt$$

$$\Rightarrow \int \frac{1}{y} dy = \int 5t^4 dt$$

$$\Rightarrow \ln|y| = t^5 + C$$

$$\Rightarrow \ln|y(0)| = t^5 + 0$$

$$\Rightarrow \therefore y(t) = e^{t^5}$$

$$(2) h = \frac{1}{4}, t_0 = 0, y_0 = 1$$

$$\Rightarrow t_1 = t_0 + h \\ = 0.25$$

$$\Rightarrow y_1 = y_0 + h \cdot f(t_0, y_0) \\ = 1 + 0.25(0) \\ = 1$$

$$\Rightarrow t_2 = t_1 + h \\ = 0.50$$

$$\Rightarrow y_2 = y_1 + h \cdot f(t_1, y_1)$$

$$= 1 + 0.25(0.01953125) \\ = 1.00488$$

$$\Rightarrow t_3 = t_2 + h \\ = 0.75$$

$$\Rightarrow y_3 = y_2 + h \cdot f(t_2, y_2) \\ = 1.08339$$

$$\Rightarrow t_4 = t_3 + h \\ = 1$$

$$\Rightarrow y_4 = y_3 + h \cdot f(t_3, y_3) \\ = 1.51187$$

$$\textcircled{3} \quad h = \frac{1}{4}, t_0 = 0, y_0 = 1$$

$$\Rightarrow t_1 = 0.25$$

$$\Rightarrow t_2 = 0.50$$

$$\Rightarrow t_3 = 0.75$$

$$\Rightarrow t_4 = 1$$

$$\Rightarrow y_1 = y_0 + \frac{h}{2} [f(t_0, y_0) + f(t_1, y_1)]$$

$$= 1.00244$$

$$\Rightarrow y_2 = y_1 + \frac{h}{2} [f(t_1, y_1) + f(t_2, y_2)]$$

$$= 1.04424$$

$$\Rightarrow y_3 = y_2 + \frac{h}{2} [f(t_2, y_2) + f(t_3, y_3)]$$

$$= 1.30766$$

$$\Rightarrow y_4 = y_3 + \frac{h}{2} [f(t_3, y_3) + f(t_4, y_4)]$$

$$= 2.70679$$

$\textcircled{4}$ the exact value given by
 $y(1)$ is e (2.71828...)
 method is pretty f

④ the exact value given by $y(1)$ is e (2.71828). Euler's method is pretty far off, having a difference of 1.67404 while the difference in Heun's method is 0.01149, which is pretty close.

$$\rightarrow y''(t) = (2+4t^2) \cdot y(t) \quad y_0 = 1, y_1 = e, h = 0.25, I = [0, 1]$$

① $i = 1 \rightarrow 0$
 $2 \rightarrow 0.25$
 $3 \rightarrow 0.50$
 $4 \rightarrow 0.75$
 $5 \rightarrow 1.00$

$$\Rightarrow y''(t)|_i \cong \frac{y_{i+1} - 2y_i + y_{i-1}}{h^2}$$

$$\Rightarrow \frac{y_{i+1} - 2y_i + y_{i-1}}{h^2} = 2 + 4t_i^2$$

④ $\Rightarrow 16y_5 - 36.25y_4 + 16y_3$

⑤ $\Rightarrow y_5 = e = y(1)$

② $\frac{y_3 - 2y_2 + y_1}{h^2} - (2 + 4h^2)y_2 = 0$

$\Rightarrow 16y_3 - 34.25y_2 + 16y_1$

③ $\frac{y_4 - 2y_3 + y_2}{h^2} - 3y_3 = 0$

$\Rightarrow 16y_4 - 35y_3 + 16y_2$

$$\begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 16 & -34.25 & 16 & 0 & 0 \\ 0 & 16 & -35 & 16 & 0 \\ 0 & 0 & 16 & -36.25 & 16 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \\ y_4 \\ y_5 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ e \end{bmatrix}$$