Homework 1

MSCS 446 Numerical Analysis I Written Assignment 3 Adhere to the Homework Guidelines

Dr. Keith Wojciechowski

1. (A) Which term grows faster as $n \in \mathbb{N}$ goes to infinity

(a)
$$n!$$
 or a^n for $a > 1$? Consider $\lim_{n \to \infty} \frac{a^n}{n!}$

(b)
$$n!$$
 or n^n ? Consider $\lim_{n\to\infty} \frac{n!}{n^n}$

Experiments with calculators or code or graphs do not constitute a mathematical proof. The most efficient method for proving this result is to consider whether the infinite series with these terms converges.

2. (A) Derive the approximation formula

$$f'(x) \approx \frac{1}{2h} \left[4f(x+h) - 3f(x) - f(x+2h) \right]$$

and show that its error term is of the form $\frac{1}{3}h^2f^{'''}(\xi)$, that is, $\mathcal{O}(h^2)$.

3. (N) Differentiate the given data located in the Homework_3_Data.ipynb notebook using the forward-difference formula,

$$f'(x) \approx \frac{f(x+h) - f(x)}{h}$$

- (a) Use slicing instead of a loop
- (b) With slicing, you should only require roughly two lines of code to compute the derivative
- (c) How do you know if your answer is "essentially" correct? Hint: Consider graphing the data and the derivative (has one less node!) on the same plot.
- 4. (A) Write out the expansions for f(x+h) and f(x-h) to reconstruct the approximation

$$f''(x) \approx \frac{f(x+h) - 2f(x) + f(x-h)}{h^2}$$

and give the order of the approximation.

5. (A) B&F page 183, #29. (see pages 178 to 179 for the relevance of this expression)