

Index

- **Bisection Method**
- **Secant Method**
- **Regula-Falsi Method**
- **Newton-Raphson Method**
- **Gaussian elimination Method**
- **Gauss-Jordan Method**
- **Jacobi Method**
- **Gauss-Seidel Method**
- **Lagrange Interpolation**
- **Trapezoid Rule**
- **Trapezoid Composite**
- **Simpson's Rule**
- **Euler Methods**

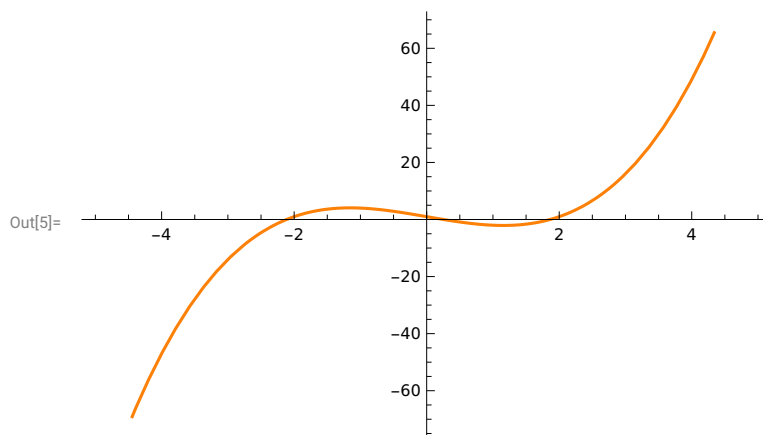
1. Bisection Method

(a)

```

In[3]:= bisectionMethod[a0_, b0_, n_, f_] := Module[{},
  a = N[a0];
  b = N[b0];
  m = (a + b)/2.0;
  If[f[a]*f[b] > 0,
    Print["Bisection method can not be applied as f(a).f(b)>0"];
    Return[]];
  For[i = 1, i ≤ n, i++,
    If[Sign[f[a]] == Sign[f[m]], a = m, b = m];
    m = (a + b)/2.0;
    Print["After iteration :", i, "Root=", m];
  ];
  Print["Accuracy=", Abs[(b - a)/2.0]];
  Print["Approximate root of the equation is=",
    NumberForm[m, 8]];
  f1[x_] = x^3 - 4*x + 1;
  Plot[f1[x], {x, -5, 5}]
  bisectionMethod[1, 2, 5, f1]

```



After iteration : 1 Root= 1.75

After iteration : 2 Root= 1.875

After iteration : 3 Root= 1.8125

After iteration : 4 Root= 1.84375

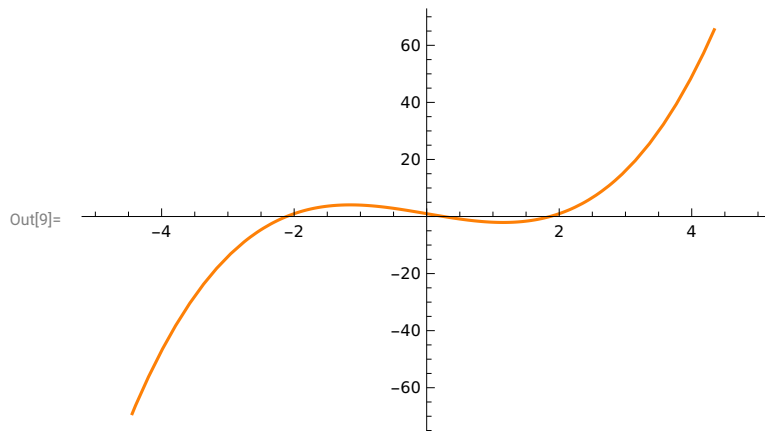
After iteration : 5 Root= 1.85938

Accuracy= 0.015625

Approximate root of the equation is= 1.859375

(b)

```
In[7]:= bisectionMethodEps[a0_, b0_, eps_, f_] := Module[{},
  a = N[a0];
  b = N[b0];
  m = (a + b)/2.0;
  If[f[a]*f[b] > 0,
    Print["Bisection method can not be applied as f(a).f(b)>0"];
    Return[]];
  For[i = 1, Abs[b - a] > eps && i < 100 000, i++,
    If[Sign[f[a]] == Sign[f[m]], a = m, b = m];
    m = (a + b)/2.0;
    Print["After iteration :", i, "Root=", m];
  ];
  Print["Accuracy=", Abs[(b - a)/2.0]];
  Print["Approximate root of the equation is=", m]];
f1[x_] = x^3 - 4*x + 1;
Plot[f1[x], {x, -5, 5}]
bisectionMethodEps[1, 2, 0.0001, f1]
```



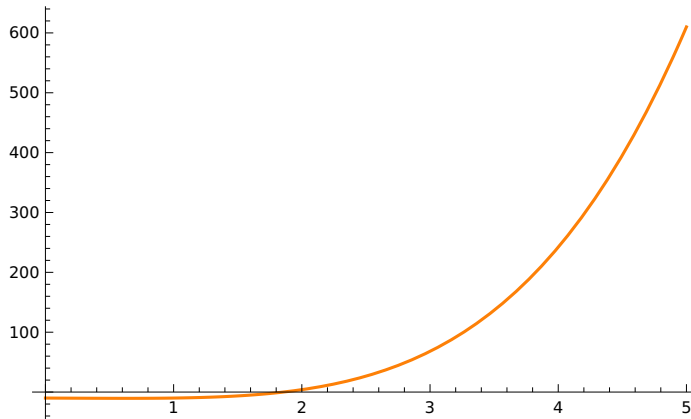
After iteration : 1 Root= 1.75
 After iteration : 2 Root= 1.875
 After iteration : 3 Root= 1.8125
 After iteration : 4 Root= 1.84375
 After iteration : 5 Root= 1.85938
 After iteration : 6 Root= 1.86719
 After iteration : 7 Root= 1.86328
 After iteration : 8 Root= 1.86133
 After iteration : 9 Root= 1.86035
 After iteration : 10 Root= 1.86084
 After iteration : 11 Root= 1.8606
 After iteration : 12 Root= 1.86072
 After iteration : 13 Root= 1.86078
 After iteration : 14 Root= 1.86081
 Accuracy= 0.0000305176
 Approximate root of the equation is= 1.86081

(c)

```

In[54]:= bisectionMethodEps[a0_, b0_, eps_, f_] := Module[{},
  a = N[a0];
  b = N[b0];
  m = (a + b)/2.0;
  If[f[a]*f[b] > 0,
    Print["Bisection method can not be applied as f(a).f(b)>0"];
    Return[]];
  For[i = 1, Abs[b - a] > eps && i < 100 000, i++,
    If[Sign[f[a]] == Sign[f[m]], a = m, b = m];
    m = (a + b)/2.0;
    Print["After iteration :", i, "Root=", m];
  ];
  Print["Accuracy=", Abs[(b - a)/2.0]];
  Print["Approximate root of the equation is=", m]];
  f1[x_] = x^4 - x - 10;
  Plot[f1[x], {x, 0, 5}]
  bisectionMethodEps[1, 2, 0.0001, f1]
  
```

Out[56]=



After iteration :1Root=1.75

After iteration :2Root=1.875

After iteration :3Root=1.8125

After iteration :4Root=1.84375

After iteration :5Root=1.85938

After iteration :6Root=1.85156

After iteration :7Root=1.85547

After iteration :8Root=1.85742

After iteration :9Root=1.85645

After iteration :10Root=1.85596

After iteration :11Root=1.85571

After iteration :12Root=1.85559

After iteration :13Root=1.85553

After iteration :14Root=1.85556

Accuracy=0.0000305176

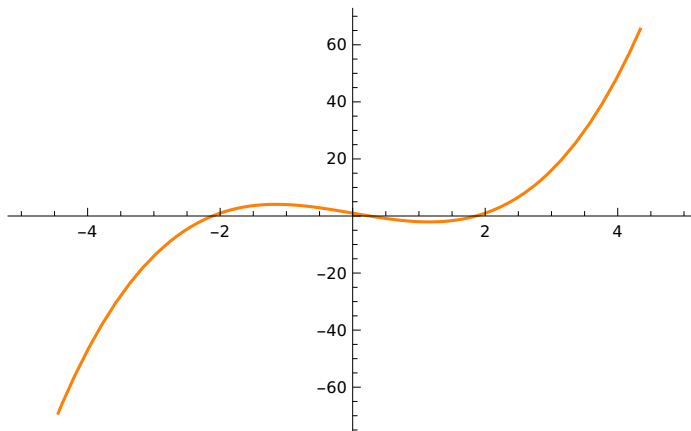
Approximate root of the equation is=1.85556

2. Secant Method

(a)

```
In[11]:= secantMethod[a0_, b0_, n_, f_] := Module[{},
  a = N[a0];
  b = N[b0];
  m = b - ((b - a) * f[b]) / (f[b] - f[a]);
  For[i = 1, i ≤ n, i++,
  m = b - ((b - a) * f[b]) / (f[b] - f[a]);
  a = b;
  b = m;
  Print["After iteration :", i, "Root=",
  NumberForm[m, 8]];
  ];
  Print["Approximate root of the equation is=",
  NumberForm[m, 8]];
  ];
  f1[x_] = x^3 - 4*x + 1;
  Plot[f1[x], {x, -5, 5}]
  secantMethod[1, 2, 5, f1]
```

Out[13]=



After iteration : 1 Root= 1.6666667

After iteration : 2 Root= 1.8363636

After iteration : 3 Root= 1.8656906

After iteration : 4 Root= 1.8607001

After iteration : 5 Root= 1.8608054

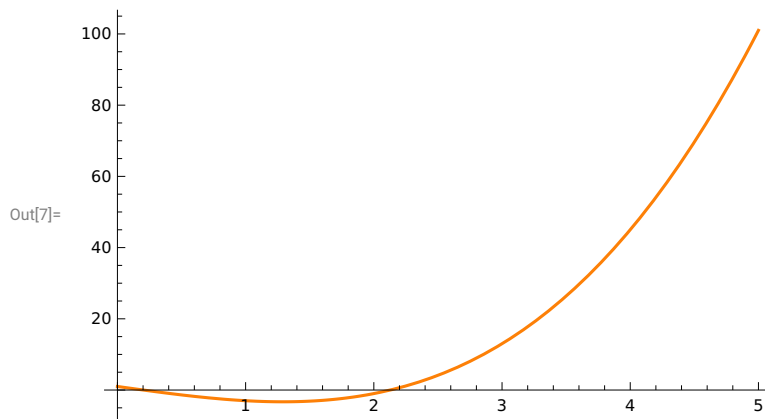
Approximate root of the equation is= 1.8608054

(b)

```

In[5]:= secantMethod[a0_, b0_, n_, f_] := Module[{
  a = N[a0];
  b = N[b0];
  m = b - ((b - a) * f[b]) / (f[b] - f[a]);
  For[i = 1, i ≤ n, i++,
  m = b - ((b - a) * f[b]) / (f[b] - f[a]);
  a = b;
  b = m;
  Print["After iteration :", i, "Root=",
  NumberForm[m, 8]];
  ];
  Print["Approximate root of the equation is=",
  NumberForm[m, 8]];
  ];
  f1[x_] = x^3 - 5*x + 1;
  Plot[f1[x], {x, 0, 5}]
  secantMethod[1, 2, 5, f1]

```



After iteration :1Root=2.5

After iteration :2Root=2.097561

After iteration :3Root=2.1213395

After iteration :4Root=2.1285851

After iteration :5Root=2.1284182

Approximate root of the equation is=2.1284182

(c)

```

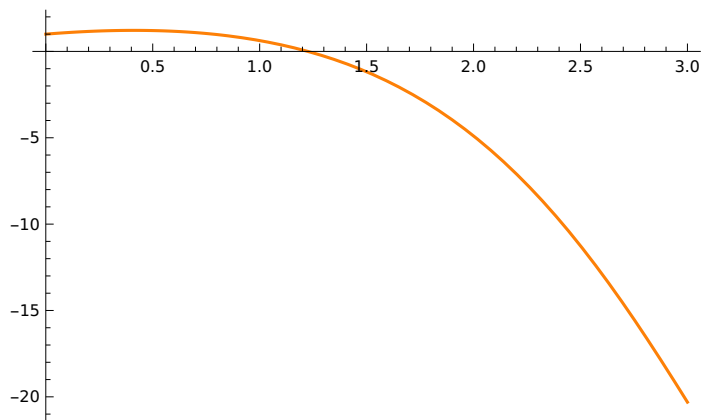
In[9]:= secantMethod[a0_, b0_, n_, f_] := Module[{
  a = N[a0];
  b = N[b0];
  m = b - ((b - a) * f[b]) / (f[b] - f[a]);
  For[i = 1, i ≤ n, i++,
  m = b - ((b - a) * f[b]) / (f[b] - f[a]);
  a = b;
  b = m;
  Print["After iteration :", i, "Root=",
  NumberForm[m, 8];
  ];
  Print["Approximate root of the equation is=",
  NumberForm[m, 8];
  ];
  f1[x_] = Exp[x] * Cos[x] - x * Sin[x]
  Plot[f1[x], {x, 0, 3}]
  secantMethod[1, 2, 5, f1]

```

Out[10]=

$$e^x \cos(x) - x \sin(x)$$

Out[11]=



After iteration :1Root=1.1136119

After iteration :2Root=1.1719943

After iteration :3Root=1.231126

After iteration :4Root=1.22512

After iteration :5Root=1.2253924

Approximate root of the equation is=1.2253924

3.Regula-Falsi Method

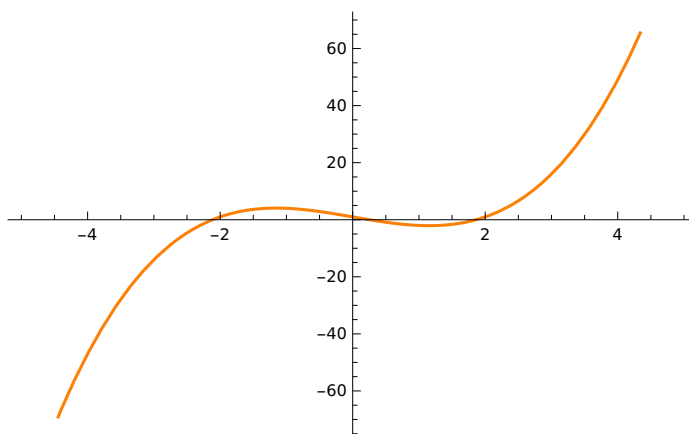
(a)

```

In[15]:= regulaFalsiMethod[a0_, b0_, n_, f_] := Module[{},
  a = N[a0];
  b = N[b0];
  m = b - ((b - a) * f[b]) / (f[b] - f[a]);
  If[f[a] * f[b] > 0,
    Print["Regula Falsi method can not be applied as f(a).f(b)>0"];
    Return[]];
  For[i = 1, i ≤ n, i++,
    If[Sign[f[a]] == Sign[f[m]], a = m, b = m];
    m = b - ((b - a) * f[b]) / (f[b] - f[a]);
    Print["After iteration :", i, "Root=", m];
  ];
  Print["Accuracy=", Abs[(b - a) / 2.0]];
  Print["Approximate root of the equation is=",
    NumberForm[m, 8]];
  f1[x_] = x^3 - 4*x + 1;
  Plot[f1[x], {x, -5, 5}]
  regulaFalsiMethod[1, 2, 5, f1]

```

Out[17]=



After iteration : 1 Root= 1.83636

After iteration : 2 Root= 1.85805

After iteration : 3 Root= 1.8605

After iteration : 4 Root= 1.86077

After iteration : 5 Root= 1.8608

Accuracy= 0.069614

Approximate root of the equation is= 1.8608021

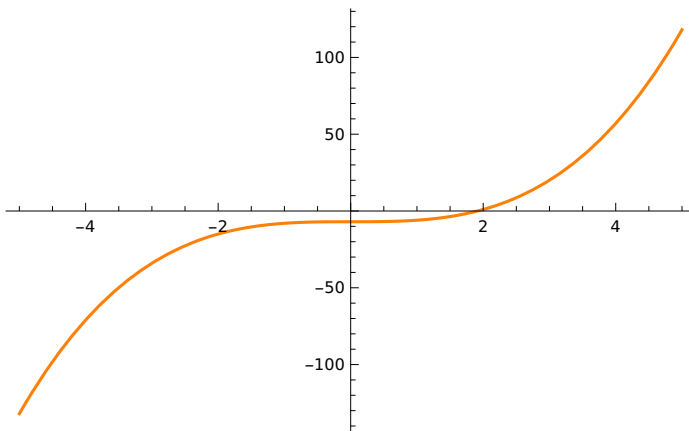
(b)

```

In[13]:= regulaFalsiMethod[a0_, b0_, n_, f_] := Module[{},
  a = N[a0];
  b = N[b0];
  m = b - ((b - a) * f[b]) / (f[b] - f[a]);
  If[f[a] * f[b] > 0,
    Print["Regula Falsi method can not be applied as f(a).f(b)>0"];
    Return[]];
  For[i = 1, i ≤ n, i++,
    If[Sign[f[a]] = Sign[f[m]], a = m, b = m];
    m = b - ((b - a) * f[b]) / (f[b] - f[a]);
    Print["After iteration :", i, "Root=", m];
  ];
  Print["Accuracy=", Abs[b - a] / 2.0];
  Print["Approximate root of the equation is=",
    NumberForm[m, 8]];
  f1[x_] = x^3 - 7;
  Plot[f1[x], {x, -5, 5}]
  regulaFalsiMethod[1, 2, 5, f1]

```

Out[15]=



After iteration :1Root=1.91042

After iteration :2Root=1.91282

After iteration :3Root=1.91293

After iteration :4Root=1.91293

After iteration :5Root=1.91293

Accuracy=0.0435345

Approximate root of the equation is=1.9129312

(c)

```

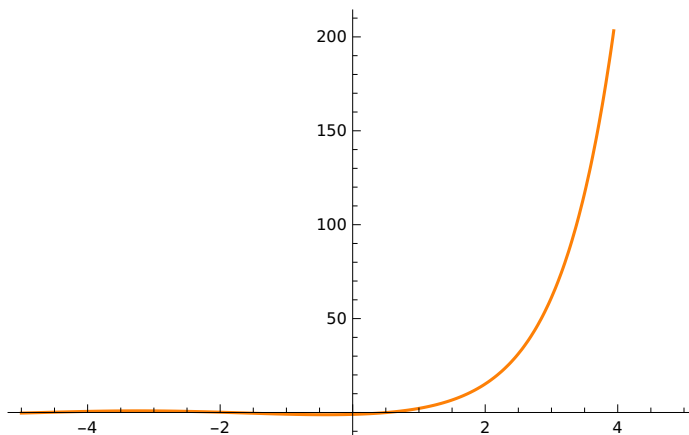
In[17]:= regulaFalsiMethod[a0_, b0_, n_, f_] := Module[{},
  a = N[a0];
  b = N[b0];
  m = b - ((b - a) * f[b]) / (f[b] - f[a]);
  If[f[a] * f[b] > 0,
    Print["Regula Falsi method can not be applied as f(a).f(b)>0"];
    Return[]];
  For[i = 1, i ≤ n, i++,
    If[Sign[f[a]] = Sign[f[m]], a = m, b = m];
    m = b - ((b - a) * f[b]) / (f[b] - f[a]);
    Print["After iteration :", i, "Root=", m];
  ];
  Print["Accuracy=", Abs[(b - a) / 2.0]];
  Print["Approximate root of the equation is=",
    NumberForm[m, 8]];
  f1[x_] = x * Exp[x] - Cos[x]
  Plot[f1[x], {x, -5, 5}]
  regulaFalsiMethod[0, 1, 5, f1]

```

Out[18]=

$$e^x x - \cos(x)$$

Out[19]=



After iteration :1Root=0.446728

After iteration :2Root=0.494015

After iteration :3Root=0.509946

After iteration :4Root=0.515201

After iteration :5Root=0.516922

Accuracy=0.242399

Approximate root of the equation is=0.51692221

4. Newton-Raphson Method

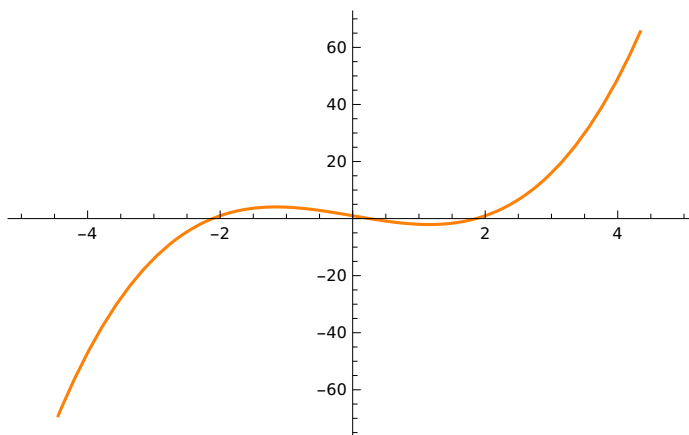
(a)

```

In[19]:= newtonRaphsonMethod[p0_, n_, f_] := Module[{},
  p = N[p0];
  For[
    i = 1, i ≤ n, i++,
    dp = f'[p];
    If[dp == 0,
      Print["newton raphson method can't be applied"];
      Break[]];
    p1 = p - f[p]/dp;
    p = p1;
    Print["After iteration :", i, "Root=",
      NumberForm[p, 8]];
  ];
  Print["Approximate root of the equation is=",
    NumberForm[p, 8]];
  f1[x_] = x^3 - 4*x + 1;
  Plot[f1[x], {x, -5, 5}]
  newtonRaphsonMethod[1, 5, f1]

```

Out[21]=



After iteration : 1 Root= -1.

After iteration : 2 Root= 3.

After iteration : 3 Root= 2.3043478

After iteration : 4 Root= 1.9674895

After iteration : 5 Root= 1.8694705

Approximate root of the equation is= 1.8694705

(b)

```

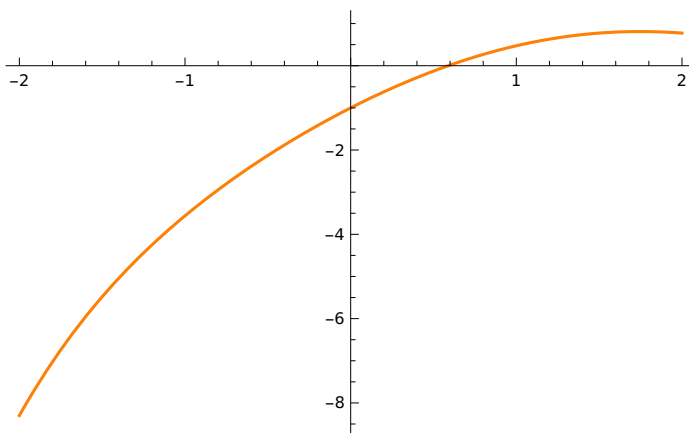
In[21]:= newtonRaphsonMethod[p0_, n_, f_] := Module[{
  p = N[p0];
  For[
    i = 1, i ≤ n, i++,
    dp = f'[p];
    If[dp == 0,
      Print["newton raphson method can't be applied"];
      Break[]];
    p1 = p - f[p]/dp;
    p = p1;
    Print["After iteration :", i, "Root=",
      NumberForm[p, 8]];
  ];
  Print["Approximate root of the equation is=",
    NumberForm[p, 8]];
  f1[x_] = Sin[x] - Exp[-x]
  Plot[f1[x], {x, -2, 2}]
  newtonRaphsonMethod[0, 5, f1]

```

Out[22]=

$$\sin(x) - e^{-x}$$

Out[23]=



After iteration :1Root=0.5

After iteration :2Root=0.58564382

After iteration :3Root=0.58852941

After iteration :4Root=0.58853274

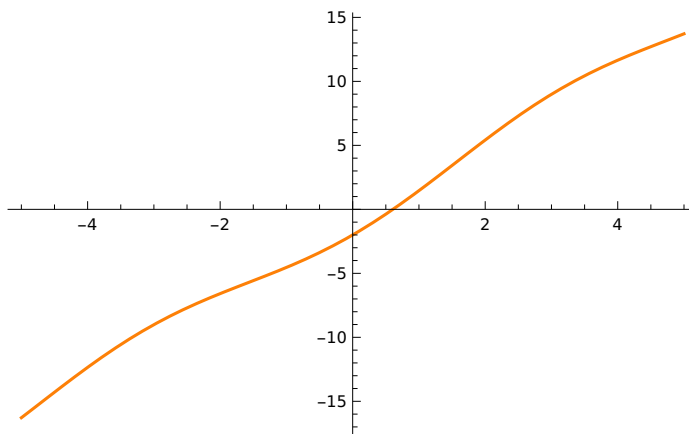
After iteration :5Root=0.58853274

Approximate root of the equation is=0.58853274

(c)

```
In[25]:= newtonRaphsonMethod[p0_, n_, f_] := Module[{},
  p = N[p0];
  For[
    i = 1, i ≤ n, i++,
    dp = f'[p];
    If[dp == 0,
      Print["newton raphson method can't be applied"];
      Break[]];
    p1 = p - f[p]/dp;
    p = p1;
    Print["After iteration :", i, "Root=",
      NumberForm[p, 8]];
  ];
  Print["Approximate root of the equation is=",
    NumberForm[p, 8]];
  f1[x_] = 3 * x - Cos[x] - 1;
  Plot[f1[x], {x, -5, 5}]
  newtonRaphsonMethod[0, 5, f1]
```

Out[27]=



After iteration :1Root=0.66666667

After iteration :2Root=0.60749285

After iteration :3Root=0.60710167

After iteration :4Root=0.60710165

After iteration :5Root=0.60710165

Approximate root of the equation is=0.60710165

5. Gaussian elimination Method

(a)

In[34]:= **Solve** [$\{4x_1 + 2x_2 - x_3 = 1, 2x_1 + 4x_2 + x_3 = -1, -x_1 + x_2 + 4x_3 = 1\}, \{x_1, x_2, x_3\}$]

A = {{4, 2, -1}, {2, 4, 1}, {-1, 1, 4}};

b = {1, -1, 1};

aug = {{4, 2, -1, 1}, {2, 4, 1, -1}, {-1, 1, 4, 1}};

RowReduce[aug]

Solve[{ $x_1 = 5/6, x_2 = -5/6, x_3 = 2$ }, { x_1, x_2, x_3 }]

A = {{1, 2, 3}, {2, -1, -1}, {1, 1, -1}};

b = {1, 0, 2};

aug = {{1, 2, 3, 1}, {2, -1, -1, 0}, {1, 1, -1, 2}};

RowReduce[aug]

Solve[{ $x_1 = 4/13, x_2 = 15/13, x_3 = -7/13$ }, { x_1, x_2, x_3 }]

Out[34]=

$$\left\{ \left\{ x_1 \rightarrow \frac{5+x}{7}, x_2 \rightarrow \frac{1}{7}(-5-x), x_3 \rightarrow \frac{1}{7}(3+2x) \right\} \right\}$$

Out[38]=

$$\left\{ \left\{ 1, 0, 0, \frac{5}{6} \right\}, \left\{ 0, 1, 0, -\frac{5}{6} \right\}, \left\{ 0, 0, 1, \frac{2}{3} \right\} \right\}$$

Out[39]=

$$\left\{ \left\{ x_1 \rightarrow \frac{5}{6}, x_2 \rightarrow -\frac{5}{6}, x_3 \rightarrow 2 \right\} \right\}$$

Out[43]=

$$\left\{ \left\{ 1, 0, 0, \frac{4}{13} \right\}, \left\{ 0, 1, 0, \frac{15}{13} \right\}, \left\{ 0, 0, 1, -\frac{7}{13} \right\} \right\}$$

Out[44]=

$$\left\{ \left\{ x_1 \rightarrow \frac{4}{13}, x_2 \rightarrow \frac{15}{13}, x_3 \rightarrow -\frac{7}{13} \right\} \right\}$$

(b)

```
In[1]:= Solve[{x1 + 3 x2 - 2 x3 == 5, 3 x1 + 5 x2 + 6 x3 == 7, 2 x1 + 4 x2 + 3 x3 == 8}, {x1, x2, x3}]
```

```
A = {{1, 3, -2}, {3, 5, 6}, {2, 4, 3}};
```

```
b = {5, 7, 8};
```

```
aug = {{1, 3, -2, 5}, {3, 5, 6, 7}, {2, 4, 3, 8}};
```

```
MatrixForm[aug]
```

```
RowReduce[aug]
```

```
Solve[{x1 == -15, x2 == 8, x3 == 2}, {x1, x2, x3}]
```

```
Out[1]= {{x1 -> -15, x2 -> 8, x3 -> 2}}
```

```
Out[5]//MatrixForm=
```

```
MatrixForm[aug]
```

```
Out[6]= RowReduce[aug]
```

```
Out[7]= Solve[{x1 == -15, x2 == 8, x3 == 2}, {x1, x2, x3}]
```

(c)

In[8]:= **Solve** $\left[\left\{ 2x_1 + x_2 + x_3 = 10, 3x_1 + 2x_2 + 3x_3 = 18, x_1 + 4x_2 + 9x_3 = 16 \right\}, \{x_1, x_2, x_3\} \right]$

A = $\{\{2, 1, 1\}, \{3, 2, 3\}, \{1, 4, 9\}\}$;

b = $\{10, 18, 16\}$;

aug = $\{\{2, 1, 1, 10\}, \{3, 2, 3, 18\}, \{1, 4, 9, 16\}\}$;

MatrixForm[aug]

RowReduce[aug]

Solve $\{x_1 = 7, x_2 = -9, x_3 = 5\}, \{x_1, x_2, x_3\}$

Out[8]= $\left\{ \left\{ x_1 \rightarrow \frac{x+14}{3}, x_2 \rightarrow -x-2, x_3 \rightarrow \frac{x+8}{3} \right\} \right\}$

Out[12]//MatrixForm=

$$\begin{pmatrix} 2 & 1 & 1 & 10 \\ 3 & 2 & 3 & 18 \\ 1 & 4 & 9 & 16 \end{pmatrix}$$

Out[13]=

$$\begin{pmatrix} 1 & 0 & 0 & 7 \\ 0 & 1 & 0 & -9 \\ 0 & 0 & 1 & 5 \end{pmatrix}$$

Out[14]=

$\{x_1 \rightarrow 7, x_2 \rightarrow -9, x_3 \rightarrow 5\}$

6. Gauss-Jordan Method

(a)

In[115]:=

```

A = {{4, 2, -1}, {2, 4, 1}, {-1, 1, 4}};
b = {1, 2, 3};
dimA = Dimensions[A]
m = dimA[[1]]
n = dimA[[2]]
Det[A]
Y = Inverse[A]
X = Y.b
A = {{4, 2, -1}, {2, 4, 1}, {-1, 1, 4}};
b = {1, 2, 3};
gaussJordan[A_, b_] := Module[{dimA, m, n, Y, X},
dimA = Dimensions[A];
m = dimA[[1]];
n = dimA[[2]];
If[m ≠ n, Print("Jordan Method Cannot be applied"), Return[]];
If[Det[A] == 0, Print("Jordan Method is not Applicable"); Return[]];
Y = Inverse[A];
X = b.Y]

```

Out[117]=

{3, 3}

Out[118]=

3

Out[119]=

3

Out[120]=

36

Out[121]=

$$\begin{pmatrix} \frac{5}{12} & -\frac{1}{4} & \frac{1}{6} \\ -\frac{1}{4} & \frac{5}{12} & -\frac{1}{6} \\ \frac{1}{6} & -\frac{1}{6} & \frac{1}{3} \end{pmatrix}$$

Out[122]=

$$\left\{ \frac{5}{12}, \frac{1}{12}, \frac{5}{6} \right\}$$

(b)

In[15]:=

```

A = {{1, 3, -2}, {3, 5, 6}, {2, 4, 3}};
b = {5, 7, 8};
dimA = Dimensions[A]
m = dimA[[1]]
n = dimA[[2]]
Det[A]
Y = Inverse[A]
X = Y.b
A = {{1, 3, -2}, {3, 5, 6}, {2, 4, 3}};
b = {5, 7, 8};
gaussJordan[A_, b_] := Module[{dimA, m, n, Y, X}, dimA = Dimensions[A]; m = dimA[[1]]; n = dimA[[2]];
If[m ≠ n, Print("Jordan Method Cannot be applied"), Return[]];
If[Det[A] == 0, Print("Jordan Method is not Applicable"); Return[]];
Y = Inverse[A];
    X = b.Y]

```

Out[17]=

{3, 3}

Out[18]=

3

Out[19]=

3

Out[20]=

-4

Out[21]=

$$\begin{pmatrix} \frac{9}{4} & \frac{17}{4} & -7 \\ -\frac{3}{4} & -\frac{7}{4} & 3 \\ -\frac{1}{2} & -\frac{1}{2} & 1 \end{pmatrix}$$

Out[22]=

{-15, 8, 2}

(c)

In[26]:=

```

A = {{2, 1, 1}, {3, 2, 3}, {1, 4, 9}};
b = {10, 18, 16};
dimA = Dimensions[A]
m = dimA[[1]]
n = dimA[[2]]
Det[A]
Y = Inverse[A]
X = Y.b
A = {{2, 1, 1}, {3, 2, 3}, {1, 4, 9}};
b = {10, 18, 16};
gaussJordan[A_, b_] := Module[{dimA, m, n, Y, X}, dimA = Dimensions[A]; m = dimA[[1]]; n = dimA[[2]];
If[m ≠ n, Print("Jordan Method Cannot be applied"), Return[]];
If[Det[A] = 0, Print("Jordan Method is not Applicable"); Return[]];
Y = Inverse[A];
X = b.Y]

```

Out[28]=

{3, 3}

Out[29]=

3

Out[30]=

3

Out[31]=

-2

Out[32]=

$$\begin{pmatrix} -3 & \frac{5}{2} & -\frac{1}{2} \\ 12 & -\frac{17}{2} & \frac{3}{2} \\ -5 & \frac{7}{2} & -\frac{1}{2} \end{pmatrix}$$

Out[33]=

{7, -9, 5}

7. Gauss-Jacobi Method

(a)

In[130]:=

```

A = {{4, 2, -1}, {2, 4, 1}, {-1, 1, 4}};
B = {1, 2, 3};
X0 = {0, 0, 0}
dimA = Dimensions[A];
m = dimA[[1]];
n = dimA[[2]];
If[m ≠ n,
Print["Gauss Jacobi Method Cannot be applied"],
Return];
D1 = DiagonalMatrix[Diagonal[A]]
L = LowerTriangularize[A] // MatrixForm
U = UpperTriangularize[A] // MatrixForm
For[i = 1, i ≤ 10, i++, X1 = LinearSolve[D1, -(L + U).X0 + B];
Print["X", i, "=", X1]]
Simplify[X1]

```

Out[132]=

{0, 0, 0}

Out[137]=

$$\begin{pmatrix} 4 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 4 \end{pmatrix}$$

Out[138]//MatrixForm=

$$\begin{pmatrix} 4 & 0 & 0 \\ 2 & 4 & 0 \\ -1 & 1 & 4 \end{pmatrix}$$

Out[139]//MatrixForm=

$$\begin{pmatrix} 4 & 2 & -1 \\ 0 & 4 & 1 \\ 0 & 0 & 4 \end{pmatrix}$$

$$X1 = \left\{ \frac{1}{4} \left(1 - \left(\begin{pmatrix} 4 & 0 & 0 \\ 2 & 4 & 0 \\ -1 & 1 & 4 \end{pmatrix} + \begin{pmatrix} 4 & 2 & -1 \\ 0 & 4 & 1 \\ 0 & 0 & 4 \end{pmatrix} \right) \cdot \{0, 0, 0\} \right), \right.$$

$$\left. \frac{1}{4} \left(2 - \left(\begin{pmatrix} 4 & 0 & 0 \\ 2 & 4 & 0 \\ -1 & 1 & 4 \end{pmatrix} + \begin{pmatrix} 4 & 2 & -1 \\ 0 & 4 & 1 \\ 0 & 0 & 4 \end{pmatrix} \right) \cdot \{0, 0, 0\} \right), \frac{1}{4} \left(3 - \left(\begin{pmatrix} 4 & 0 & 0 \\ 2 & 4 & 0 \\ -1 & 1 & 4 \end{pmatrix} + \begin{pmatrix} 4 & 2 & -1 \\ 0 & 4 & 1 \\ 0 & 0 & 4 \end{pmatrix} \right) \cdot \{0, 0, 0\} \right) \right\}$$

[illegible]

$$\begin{aligned}
X9 = & \left\{ \frac{1}{4} \left(1 - \left(\begin{pmatrix} 4 & 0 & 0 \\ 2 & 4 & 0 \\ -1 & 1 & 4 \end{pmatrix} + \begin{pmatrix} 4 & 2 & -1 \\ 0 & 4 & 1 \\ 0 & 0 & 4 \end{pmatrix} \right) \cdot (0, 0, 0) \right\}, \\
& \frac{1}{4} \left(2 - \left(\begin{pmatrix} 4 & 0 & 0 \\ 2 & 4 & 0 \\ -1 & 1 & 4 \end{pmatrix} + \begin{pmatrix} 4 & 2 & -1 \\ 0 & 4 & 1 \\ 0 & 0 & 4 \end{pmatrix} \right) \cdot (0, 0, 0) \right\}, \frac{1}{4} \left(3 - \left(\begin{pmatrix} 4 & 0 & 0 \\ 2 & 4 & 0 \\ -1 & 1 & 4 \end{pmatrix} + \begin{pmatrix} 4 & 2 & -1 \\ 0 & 4 & 1 \\ 0 & 0 & 4 \end{pmatrix} \right) \cdot (0, 0, 0) \right\} \\
X10 = & \left\{ \frac{1}{4} \left(1 - \left(\begin{pmatrix} 4 & 0 & 0 \\ 2 & 4 & 0 \\ -1 & 1 & 4 \end{pmatrix} + \begin{pmatrix} 4 & 2 & -1 \\ 0 & 4 & 1 \\ 0 & 0 & 4 \end{pmatrix} \right) \cdot (0, 0, 0) \right\}, \\
& \frac{1}{4} \left(2 - \left(\begin{pmatrix} 4 & 0 & 0 \\ 2 & 4 & 0 \\ -1 & 1 & 4 \end{pmatrix} + \begin{pmatrix} 4 & 2 & -1 \\ 0 & 4 & 1 \\ 0 & 0 & 4 \end{pmatrix} \right) \cdot (0, 0, 0) \right\}, \frac{1}{4} \left(3 - \left(\begin{pmatrix} 4 & 0 & 0 \\ 2 & 4 & 0 \\ -1 & 1 & 4 \end{pmatrix} + \begin{pmatrix} 4 & 2 & -1 \\ 0 & 4 & 1 \\ 0 & 0 & 4 \end{pmatrix} \right) \cdot (0, 0, 0) \right\}
\end{aligned}$$

Out[141]=

$$\begin{aligned}
& \left\{ \frac{1}{4} \left(1 - \left(\begin{pmatrix} 4 & 0 & 0 \\ 2 & 4 & 0 \\ -1 & 1 & 4 \end{pmatrix} + \begin{pmatrix} 4 & 2 & -1 \\ 0 & 4 & 1 \\ 0 & 0 & 4 \end{pmatrix} \right) \cdot (0, 0, 0) \right\}, \\
& \frac{1}{4} \left(2 - \left(\begin{pmatrix} 4 & 0 & 0 \\ 2 & 4 & 0 \\ -1 & 1 & 4 \end{pmatrix} + \begin{pmatrix} 4 & 2 & -1 \\ 0 & 4 & 1 \\ 0 & 0 & 4 \end{pmatrix} \right) \cdot (0, 0, 0) \right\}, \frac{1}{4} \left(3 - \left(\begin{pmatrix} 4 & 0 & 0 \\ 2 & 4 & 0 \\ -1 & 1 & 4 \end{pmatrix} + \begin{pmatrix} 4 & 2 & -1 \\ 0 & 4 & 1 \\ 0 & 0 & 4 \end{pmatrix} \right) \cdot (0, 0, 0) \right\}
\end{aligned}$$

(b)

```

In[96]:= A = {{2, -1, 0}, {-1, 2, -1}, {0, -1, 2}};
B = {7, 1, 1};
X0 = {0, 0, 0}
dimA = Dimensions[A];
m = dimA[[1];
n = dimA[[2];
If[m ≠ n,
Print["Gauss Jacobi Method Cannot be applied"],
Return];
D1 = DiagonalMatrix[Diagonal[A]]
L = LowerTriangularize[A] // MatrixForm
U = UpperTriangularize[A] // MatrixForm
For[i = 1, i ≤ 10, i++, X1 = LinearSolve[D1, -(L + U).X0 + B];
Print["X", i, "=", X1]]

```

Out[98]=

{0, 0, 0}

Out[103]=

$$\begin{pmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 2 \end{pmatrix}$$

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

[illegible]

$$\begin{aligned}
X7 &= \left(\frac{1}{2} \left(7 - \left(\begin{pmatrix} 2 & -1 & 0 \\ 0 & 2 & -1 \\ 0 & 0 & 2 \end{pmatrix} + \begin{pmatrix} 2 & 0 & 0 \\ -1 & 2 & 0 \\ 0 & -1 & 2 \end{pmatrix} \right) \right), \{0, 0, 0\} \right), \\
&\quad \frac{1}{2} \left(1 - \left(\begin{pmatrix} 2 & -1 & 0 \\ 0 & 2 & -1 \\ 0 & 0 & 2 \end{pmatrix} + \begin{pmatrix} 2 & 0 & 0 \\ -1 & 2 & 0 \\ 0 & -1 & 2 \end{pmatrix} \right) \right), \{0, 0, 0\} \right), \frac{1}{2} \left(1 - \left(\begin{pmatrix} 2 & -1 & 0 \\ 0 & 2 & -1 \\ 0 & 0 & 2 \end{pmatrix} + \begin{pmatrix} 2 & 0 & 0 \\ -1 & 2 & 0 \\ 0 & -1 & 2 \end{pmatrix} \right) \right), \{0, 0, 0\} \right) \} \\
X8 &= \left(\frac{1}{2} \left(7 - \left(\begin{pmatrix} 2 & -1 & 0 \\ 0 & 2 & -1 \\ 0 & 0 & 2 \end{pmatrix} + \begin{pmatrix} 2 & 0 & 0 \\ -1 & 2 & 0 \\ 0 & -1 & 2 \end{pmatrix} \right) \right), \{0, 0, 0\} \right), \\
&\quad \frac{1}{2} \left(1 - \left(\begin{pmatrix} 2 & -1 & 0 \\ 0 & 2 & -1 \\ 0 & 0 & 2 \end{pmatrix} + \begin{pmatrix} 2 & 0 & 0 \\ -1 & 2 & 0 \\ 0 & -1 & 2 \end{pmatrix} \right) \right), \{0, 0, 0\} \right), \frac{1}{2} \left(1 - \left(\begin{pmatrix} 2 & -1 & 0 \\ 0 & 2 & -1 \\ 0 & 0 & 2 \end{pmatrix} + \begin{pmatrix} 2 & 0 & 0 \\ -1 & 2 & 0 \\ 0 & -1 & 2 \end{pmatrix} \right) \right), \{0, 0, 0\} \right) \} \\
X9 &= \left(\frac{1}{2} \left(7 - \left(\begin{pmatrix} 2 & -1 & 0 \\ 0 & 2 & -1 \\ 0 & 0 & 2 \end{pmatrix} + \begin{pmatrix} 2 & 0 & 0 \\ -1 & 2 & 0 \\ 0 & -1 & 2 \end{pmatrix} \right) \right), \{0, 0, 0\} \right), \\
&\quad \frac{1}{2} \left(1 - \left(\begin{pmatrix} 2 & -1 & 0 \\ 0 & 2 & -1 \\ 0 & 0 & 2 \end{pmatrix} + \begin{pmatrix} 2 & 0 & 0 \\ -1 & 2 & 0 \\ 0 & -1 & 2 \end{pmatrix} \right) \right), \{0, 0, 0\} \right), \frac{1}{2} \left(1 - \left(\begin{pmatrix} 2 & -1 & 0 \\ 0 & 2 & -1 \\ 0 & 0 & 2 \end{pmatrix} + \begin{pmatrix} 2 & 0 & 0 \\ -1 & 2 & 0 \\ 0 & -1 & 2 \end{pmatrix} \right) \right), \{0, 0, 0\} \right) \} \\
X10 &= \left(\frac{1}{2} \left(7 - \left(\begin{pmatrix} 2 & -1 & 0 \\ 0 & 2 & -1 \\ 0 & 0 & 2 \end{pmatrix} + \begin{pmatrix} 2 & 0 & 0 \\ -1 & 2 & 0 \\ 0 & -1 & 2 \end{pmatrix} \right) \right), \{0, 0, 0\} \right), \\
&\quad \frac{1}{2} \left(1 - \left(\begin{pmatrix} 2 & -1 & 0 \\ 0 & 2 & -1 \\ 0 & 0 & 2 \end{pmatrix} + \begin{pmatrix} 2 & 0 & 0 \\ -1 & 2 & 0 \\ 0 & -1 & 2 \end{pmatrix} \right) \right), \{0, 0, 0\} \right), \frac{1}{2} \left(1 - \left(\begin{pmatrix} 2 & -1 & 0 \\ 0 & 2 & -1 \\ 0 & 0 & 2 \end{pmatrix} + \begin{pmatrix} 2 & 0 & 0 \\ -1 & 2 & 0 \\ 0 & -1 & 2 \end{pmatrix} \right) \right), \{0, 0, 0\} \right) \}
\end{aligned}$$

8. Gauss-Seidel Method

(a)

```

In[96]:= A = {{27, 6, -1}, {6, 15, 2}, {1, 1, 54}};
B = {85, 72, 110};
D1 = DiagonalMatrix[Diagonal[A]];
L1 = LowerTriangularize[A, -1];
U1 = UpperTriangularize[A, 1];
X0 = {0, 0, 0};
For[i = 0, i < 10, i++,
X1 = LinearSolve[D1 + L1, -U1.X0 + B];
Print[N[X1]];
X0 = X1];

```

```

{3.14815, 3.54074, 1.91317}
{2.43217, 3.57204, 1.92585}
{2.42569, 3.57294, 1.92595}
{2.42549, 3.57301, 1.92595}
{2.42548, 3.57302, 1.92595}
{2.42548, 3.57302, 1.92595}
{2.42548, 3.57302, 1.92595}
{2.42548, 3.57302, 1.92595}
{2.42548, 3.57302, 1.92595}
{2.42548, 3.57302, 1.92595}

```

(b)

```

In[37]:= A = {{6, 1, 1}, {4, 8, 3}, {5, 4, -10}};
B = {105, 155, 65};
D1 = DiagonalMatrix[Diagonal[A]];
L1 = LowerTriangularize[A, -1];
U1 = UpperTriangularize[A, 1];
X0 = {0, 0, 0};
For[i = 0, i < 10, i++,
  X1 = LinearSolve[D1 + L1, -U1.X0 + B];
  Print[N[X1]];
  X0 = X1];

{17.5, 10.625, 6.5}
{14.6458, 9.61458, 4.66875}
{15.1194, 10.0645, 5.08552}
{14.975, 9.98043, 4.97967}
{15.0066, 10.0043, 5.00504}
{14.9984, 9.99889, 4.99878}
{15.0004, 10.0003, 5.0003}
{14.9999, 9.99993, 4.99993}
{15., 10., 5.00002}
{15., 10., 5.}

```

(c)

```

In[44]:= A = {{3, 4, 8}, {1, 20, 1}, {25, 1, -5}};
B = {7, -16, 19};
D1 = DiagonalMatrix[Diagonal[A]];
L1 = LowerTriangularize[A, -1];
U1 = UpperTriangularize[A, 1];
X0 = {0, 0, 0};
For[i = 0, i < 10, i++,
X1 = LinearSolve[D1 + L1, -U1.X0 + B];
Print[N[X1]];
X0 = X1];

{2.33333, -0.916667, 7.68333}
{-16.9333, -0.3375, -88.5342}
{238.874, -8.31701, 1188.91}
{-3157., 97.6046, -15769.3}
{41923.6, -1308.52, 209353.}
{-556527., 17357.9, -2.77916×106}
{7.38796×106, -230441., 3.68937×107}
{-9.8076×107, 3.05911×106, -4.89768×108}
{1.30197×109, -4.06101×107, 6.50173×109}
{-1.72838×1010, 5.39103×108, -8.63112×1010}

```

9. Lagrange Polynomial

(a)

In[109]:=

```

nodes = {0, 1, 2, 3, 4}
values = {1, 2, 4, 8, 16}
P[x_] = lagrangePolynomial[nodes, values]
lagrangePolynomial[nodes_, values_] := Module[
{xi, fi, n, m, poly},
xi = nodes;
fi = values;
n = Length[xi];
m = Length[fi];
If[n ≠ m, Print["List of points and function values are not of the same size"];
Return[]];
For[i = 1, i ≤ n, i++, L[i_, x_] := (Product[(x - xi[j])/(xi[i] - xi[j]), {j, 1, i - 1}]) *
(Product[(x - xi[j])/(xi[i] - xi[j]), {j, i + 1, n}]);];
poly[x_] = Sum[(L[k, x] * fi[k]), {k, 1, n}];
Return[poly[x]];
Simplify[P[x]]
Integrate[Exp[-x^2], {x, 0, 2}] // N

```

Out[109]=

{0, 1, 2, 3, 4}

Out[110]=

{1, 2, 4, 8, 16}

Out[111]=

$$\frac{1}{24} (1-x)(2-x)(3-x)(4-x) + \frac{1}{3} (2-x)(3-x)x(4-x) + (3-x)(x-1)x(4-x) + \frac{4}{3} (x-2)(x-1)x(4-x) + \frac{2}{3} (x-3)(x-2)(x-1)x$$

Out[113]=

$$\frac{1}{24} (x^4 - 2x^3 + 11x^2 + 14x + 24)$$

Out[114]=

0.882081

(b)

```

In[91]:= nodes = {0, 0.5, 1, 3.5}
values = {1, 2, 1, 0}
P[x_] = lagrangePolynomial[nodes, values]
lagrangePolynomial[nodes_, values_] := Module[
{xi, fi, n, m, poly},
xi = nodes;
fi = values;
n = Length[xi];
m = Length[fi];
If[n ≠ m, Print["List of points and function values are not of the same size"];
Return[]];
For[i = 1, i ≤ n, i++, L[i_, x_] := (Product[(x - xi[j])/(xi[i] - xi[j]), {j, 1, i - 1}]) *
(Product[(x - xi[j])/(xi[i] - xi[j]), {j, i + 1, n}])];
poly[x_] = Sum[(L[k, x] * fi[k]), {k, 1, n}];
Return[poly[x]];
Simplify[P[x]]

```

Out[91]=

{0, 0.5, 1, 3.5}

Out[92]=

{1, 2, 1, 0}

Out[105]=

lagrangePolynomial({0, 0.5, 1, 3.5}, {1, 2, 1, 0})

Out[107]=

 $1.29524 x^3 - 5.94286 x^2 + 4.64762 x + 1.$

10. Trapezoid rule

(a)

```

In[13]:= trapezoidal[a_, b_, f_] := (b - a) * (f[a] * f[b]) / 2;
f[x_] := Exp[-x^2];
trapezoidal[0, 2, f] // N

```

Out[15]=

0.0183156

(b)

```
In[16]:= trapezoidal[a_, b_, f_] := (b - a) * (f[a] * f[b]) / 2;
f1[x_] := -x^3 + 2 * x^2 - 3 * x + 13;
trapezoidal[0, 20, f1] // N
```

```
Out[18]=
-942.110.
```

(c)

```
In[19]:= trapezoidal[a_, b_, f_] := (b - a) * (f[a] * f[b]) / 2;
f2[x_] := (1 + x)^(1/2);
trapezoidal[0, 9, f2] // N
```

```
Out[21]=
14.2302
```

11. Trapezoid Composite

(a)

```
In[129]:= trapezoidalComposite[a_, b_, f_, n_] := ((b - a) / (2 * n)) * (f[a] + f[b] + 2 * Sum[f[a + (j * (b - a))], {j, 1, n - 1}]);
f[x_] := Exp[-x^2];
trapezoidalComposite[0, 2, f, 4] // N
```

```
Out[131]=
0.263737
```

(b)

```
In[25]:= trapezoidalComposite[a_, b_, f_, n_] := ((b - a) / (2 * n)) * (f[a] + f[b] + 2 * Sum[f[a + (j * (b - a))], {j, 1, n - 1}]);
f1[x_] := (1 + x)^(1/2);
trapezoidalComposite[0, 9, f1, 9] // N
```

```
Out[27]=
51.7191
```

(c)

```
In[28]:= trapezoidalComposite[a_, b_, f_, n_] := ((b - a)/(2*n))*(f[a] + f[b] + 2*Sum[f[a + (j*(b - a))], {j, 1, n - 1}]);
f2[x_] := 1/x^3;
trapezoidalComposite[1, 9, f2, 9] // N

Out[30]=
0.446564
```

12. Simpson's rule

(a)

```
In[109]:= simpson[a_, b_, f_] := (b - a)*(f[a] + f[b] + 4*f[(a + b)/2])/6;
f[x_] := Exp[-x^2];
simpson[0, 2, f] // N
Integrate[f[x], {x, 0, 2}] // N

Out[111]=
0.829944

Out[112]=
0.882081
```

(b)

```
In[117]:= simpson[a_, b_, f_] := (b - a)*(f[a] + f[b] + 4*f[(a + b)/2])/6;
f1[x_] := 1/x;
simpson[1, 2, f1] // N
Integrate[f1[x], {x, 1, 2}] // N

Out[119]=
0.694444

Out[120]=
0.693147
```

(c)

```

In[113]:=
  simpson[a_, b_, f_] := (b - a)*(f[a] + f[b] + 4*f[(a + b)/2])/6;
  f2[x_] := x^2 + 2*x + 1;
  simpson[1, 2, f2] // N
  Integrate[f2[x], {x, 1, 2}] // N

Out[115]=
  6.33333

Out[116]=
  6.33333

```

13. Euler Methods

(a)

```

In[78]:= eulerMethodN[a0_, b0_, f_, n_, alpha_] := Module[{},
  a = N[a0];
  b = N[b0];
  h = (b - a)/n;
  ti = Table[a + (j - 1)*h, {j, 1, n + 1}];
  wi = Table[0, {n + 1}];
  wi[[1]] = alpha;
  For[i = 1, i ≤ n, i++,
    wi[[i + 1]] = wi[[i]] + h*f[ti[[i]], wi[[i]]];
    Print["i=", i, ", ti=", ti[[i]], ", wi=", wi[[i]]]];
  f[t_, x_] = x - t^2 + 1;
  eulerMethodN[0, 2, f, 10, 0.5]

i=1, ti=0., wi=0.5
i=2, ti=0.2, wi=0.8
i=3, ti=0.4, wi=1.152
i=4, ti=0.6, wi=1.5504
i=5, ti=0.8, wi=1.98848
i=6, ti=1., wi=2.45818
i=7, ti=1.2, wi=2.94981
i=8, ti=1.4, wi=3.45177
i=9, ti=1.6, wi=3.95013
i=10, ti=1.8, wi=4.42815

```

(b)

```

In[81]:= eulerMethod[a0_, b0_, f_, n_, alpha_] := Module[{},
  a = N[a0];
  b = N[b0];
  h = (b - a)/n;
  ti = Table[a + (j - 1)*h, {j, 1, n + 1}];
  wi = Table[0, {n + 1}];
  wi[[1]] = alpha;
  od = {{0, ti[[1]], wi[[1]]}};
  For[i = 1, i ≤ n, i++,
    wi[[i + 1]] = wi[[i]] + h*f[ti[[i]], wi[[i]]];
    od = Append[od, {1, N[ti[[i + 1]]], N[wi[[i + 1]]]}];
  Print[NumberForm[TableForm[od, TableHeadings → {None, {"i", "ti", "wi"}}, 8]],];
  f[t_, x_] = x - t^2 + 1;
  eulerMethod[0, 2, f, 10, 0.5]

```

i	ti	wi
0	0.	0.5
1	0.2	0.8
1	0.4	1.152
1	0.6	1.5504
1	0.8	1.98848
1	1.	2.458176
1	1.2	2.9498112
1	1.4	3.4517734
1	1.6	3.9501281
1	1.8	4.4281538
1	2.	4.8657845