

4:55-5:55 PM **Pseudospectral Methods for Optimal Control** (Marks: 20)

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### INSTRUCTIONS:

Marks for each problem is given after the question in ( )

Submit your answers as a document along with computer programs

You earn marks for what you write and not for what you thought !

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1. Consider the function  $e^x$  for  $x \in [0, 1]$ . Using uniformly distributed nodes
  - (a) Determine the interpolating polynomial and plot the max error for number of interpolating points  $n = 4q + 1, q = 1, 2, \dots, 6$ . Take a much finer node distribution while calculating the error. (5)
  - (b) Determine the derivative of  $e^x$  using the derivative matrix derived from interpolating polynomial. Compare with analytical solution (plot). (5)
2. Determine a least squares fit  $p(x)$  (may use polyfit in Matlab) for  $e^x, x \in [0, 1]$  and determine the points (not approximately from graph, but numerically) where  $e^x = p(x)$ ? (5)
3. Chebyshev polynomials are given by  $T_n(x) = \cos(n \cos^{-1}(x))$ . Expand the polynomial  $p(x) = \sum_{k=0}^p x^k$  in terms of  $T_j(x), j = 0, 1, \dots, p$ , that is determine  $b_k$  for  $p(x) = \sum_{k=0}^p b_k T_k(x)$ . Weight function associated with  $T_n(x)$  is  $w(x) = \frac{1}{\sqrt{1-x^2}}$ . First take  $p = 2$  and verify the solution analytically. Then repeat with  $p = 6$ . You may use integral function in Matlab to evaluate integrals. Following orthogonality relation could also be useful.

$$\begin{aligned} \int_{-1}^1 T_n(x) T_m(x) w(x) dx &= 0, m \neq n \\ &= \pi, m = n = 0 \\ &= \frac{\pi}{2}, m = n \neq 0 \end{aligned}$$

(5)