

BLG 2024

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Q3)

Q3a)
$$f(x_0+h) = f(x_0) + hf'(x_0) + \frac{h^2}{2}f''(x_0) + \frac{h^3}{6}f'''(\xi_1)$$

Multiply
with -1

$$f(x_0-h) = f(x_0) - hf'(x_0) + \frac{h^2}{2}f''(x_0) - \frac{h^3}{6}f'''(\xi_2)$$

And Sum
the equations

$$\hookrightarrow f(x_0+h) - f(x_0-h) = 2hf'(x_0) + \frac{h^3}{3}f'''(\xi)$$

$$f'(x_0) = \frac{f(x_0+h) - f(x_0-h)}{2h} - \frac{h^2}{6}f'''(\xi)$$

$$x_0-h \leq \xi \leq x_0+h$$

Q3b)

The step size is h . The error formula, for three point derivation, is $e(h) = \frac{h^2}{6}f'''(\xi)$, which means if we reduced h value to half, the error will reduce quarter of previous error.

Q3c) ... the sum of Roundoff error and Data error

Q3d) When we have unequally spaced data, we can not find, numerical differentiation with using Taylor series. Alternative method is Deriving the Lagrange Polynomial of the function.

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~~diff~~

Q4a)
$$\int_1^5 f(x) dx = \int_1^5 (x^2 + 4x) dx$$
$$\left. \frac{x^3}{3} + 2x^2 \right|_1^5 = \frac{125}{3} + 50 - \left(\frac{1}{3} + 2 \right) =$$
$$= \frac{124}{3} + 48 \approx 89.333$$

Q4b) In Simpson Method, we need three point: $f(x) = x^2 + 4x$
 $f(1) = 5$, $f(3) = 9 + 12 = 21$, $f(5) = 25 + 20 = 45$

Simpson formula:
$$\frac{b-a}{6} \left[f(a) + 4f\left(\frac{b+a}{2}\right) + f(b) \right]$$
$$= \frac{5-1}{6} \left[5 + \underbrace{4 \cdot 21}_{84} + 45 \right] = \frac{2}{3} \cdot 134 = 89.333$$

The result of exact integral and result of Simpson method are same. Error is %0.

The error formula is $\Rightarrow \left| \frac{\text{Real value} - \text{Prediction}}{\text{Real value}} \right| \cdot 100$

Numerator of error will be 0. The error will be 0.

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Q4c) In Trapezoidal Method, we need two points: $f(x) = x^2 + 4x$
 $f(1) = 5$, $f(5) = 45$

Trapezoidal Formula:

$$= \frac{b-a}{2} [f(a) + f(b)]$$

$$= \frac{5-1}{2} [5 + 45] = 2 \cdot 50 = 100$$

The result of Trapezoidal Method = 100

The result of exact integral = 89.333

The error

of the
Trapezoidal
Rule

$$= 100 \left| \frac{100 - 89.333}{89.333} \right| = 100 \left| \frac{10.667}{89.333} \right| = 0.1194 \cdot 100$$

$$\Rightarrow \% 11.94$$