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Question 1:

- (a) Determine the root of the following equation

$$f(x) = \frac{1}{x} - \frac{x}{\sin(x) + 2} = 0,$$

using bisection method with two initial guesses of $a = 0.2$ and $b = 3$. Perform the computation until the percentage relative error is less than 3%. x is in unit of radians.

(10 marks)

- (b) Employ the Newton-Raphson method to determine the root for

$$f(x) = x^2 + \cos(2x) \cdot e^{-x} - 1 = 0,$$

using an initial guess of $x_0 = 0.5$. Perform the computation until the percentage relative error is less than 0.1%. x is in unit of radians.

(10 marks)

Question 2:

- (a) Solve the simultaneous linear equations
- $A \mathbf{x} = \mathbf{b}$
- , where

$$A = \begin{bmatrix} 2 & 6 & 1 \\ 7 & 1 & 4 \\ 8 & 5 & 2 \end{bmatrix} \quad \text{and} \quad \mathbf{b} = \begin{bmatrix} 1 \\ 3 \\ 1 \end{bmatrix},$$

using the Gaussian elimination *with pivoting*.

(7 marks)

- (b) Assume *any arithmetic computation* must follow the five-digit chopping arithmetic which is defined as follows: given a real number q expressed in normalized decimal form as $q = \pm(0.d_1d_2d_3d_4d_5 \cdots d_kd_{k+1} \cdots) \times 10^n$ the value of this number is $q = \pm(0.d_1d_2d_3d_4d_5) \times 10^n$, where $1 \leq d_1 \leq 9$, and $0 \leq d_k \leq 9$ for $k > 1$. Based on the five-digit chopping arithmetic, solve the simultaneous equation $A \mathbf{x} = \mathbf{b}$, where $\mathbf{x} = [x_1 \ x_2 \ x_3]^T$,

$$A = \begin{bmatrix} 12 & -6 & 0 \\ -3 & 1.501 & 5.626 \\ 5 & 0 & 5 \end{bmatrix} \quad \text{and} \quad \mathbf{b} = \begin{bmatrix} 6.9 \\ 3.9 \\ 5.375 \end{bmatrix},$$

using naïve Gaussian elimination method.

(9 marks)

- (c) Solve the following equations using the Gauss-Seidel method until the percent relative error falls below $\varepsilon_s = 7\%$.

$$-3x_1 + x_2 + 12x_3 = 50$$

$$6x_1 - x_2 - x_3 = 3$$

$$6x_1 + 9x_2 + x_3 = 40$$

(9 marks)

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Question 3:

- (a) For a set of 5 data points (x_i, y_i) , $i=1, 2, 3, 4, 5$ with $x_i=1.1, 2.4, 3.7, 4.6, 7.1$ and $y_i=0.21, 0.5, 0.69, 0.73, 0.98$, linear least-squares regression is employed to find the fitting coefficients.

- (i) Find the values of the coefficients a_0 and a_1 of the linear relation

$$y = (a_0 + a_1 x).$$

(6 marks)

- (ii) Find the values of the coefficients k and n of the relation, as follows

$$y = 1 - e^{-k \cdot x^n}.$$

(7 marks)

- (b) For a set of three data points (x_i, y_i) , $i = 1, 2, 3$, with $x_i = -4, 0, 4$ and $y_i = -16, 0, 16$. If the data are fitted with cubic splines $f(x) = a + bx + cx^2 + dx^3$ with the constraints $f'(-4) = 12$ and $f'(4) = 12$, determine the cubic functions.

(5 marks)

- (c) For an n th-order Newton's divided difference interpolating polynomial $f_n(x)$, the error of interpolation can be estimated by $R_n = |g[x_{n+1}, x_n, x_{n-1}, \dots, x_0] \cdot (x - x_0)(x - x_1) \cdots (x - x_n)|$, where $(x_0, f(x_0)), (x_1, f(x_1)), \dots, (x_{n+1}, f(x_{n+1}))$ are data points; $g[x_{n+1}, x_n, x_{n-1}, \dots, x_0]$ is the $(n+1)$ th finite divided difference. To minimize R_n , if there are more than $n+1$ data points available for calculating $f_n(x)$ using the n th-order Newton's interpolating polynomial, $n+1$ data points $(x_0, f(x_0)), (x_1, f(x_1)), \dots, (x_n, f(x_n))$ should be chosen from the available data points such that $| (x - x_0)(x - x_1) \cdots (x - x_n) |$ is the smallest. Given the data

x_i	2	4	6	8	10	12
$f(x_i)$	2.2	5.1	8.1	10	7.8	3.2

Calculate $f_n(10.5)$ using Newton's divided difference interpolating polynomials with $n = 3$. Estimate the error R_3 of $f_3(10.5)$.

(7 marks)

Question 4:

Let

$$\mathbf{A} = \begin{bmatrix} 1 & 3 & 0 \\ 3 & 1 & 0 \\ 0 & 0 & -2 \end{bmatrix}.$$

- (a) Determine all the eigenvalues and their corresponding eigenvectors for matrix \mathbf{A} using conventional method. (4 marks)
- (b) Perform 4 iterations using the Power method to estimate the dominant eigenvector and its corresponding eigenvector for the matrix with the initial vector $\mathbf{x}_0 = (1, 1, 1)^T$. Provide the details for the first two iterations. (6 marks)

Question 5:

Given the function

$$f(x) = e^{-x^3} \quad x \in \mathbb{R}$$

- (a) With $h = 0.01$, estimate df/dx at $x = 0.4$ up to 5 decimal places by using the following methods:

(i) Forward and backward difference formulas;

(ii) Richardson extrapolation;

(iii) Analytical formula.

(7 marks)

- (b) Find an approximate value for the integral

$$\int_{0.1}^{0.5} f(x) dx,$$

using the following integration methods:

(i) 4-point Gaussian quadrature.

(4 marks)

(ii) Trapezoidal rule and Simpson's rule.

(4 marks)

(iii) Suppose that

$$\int_{0.1}^{0.5} f(x) dx = Q[f] + E[f],$$

where the error term is given by

$$E[f] = -\frac{1}{30} h^2 f''(\mu),$$

for some $\mu \in (0.1, 0.5)$. If $h = 2/(5n)$, determine the minimum n (integer) such that the absolute error is less than the tolerance $\varepsilon = 0.0001$.

(5 marks)

~ End ~