

## CSCI3656: NUMERICAL COMPUTATION

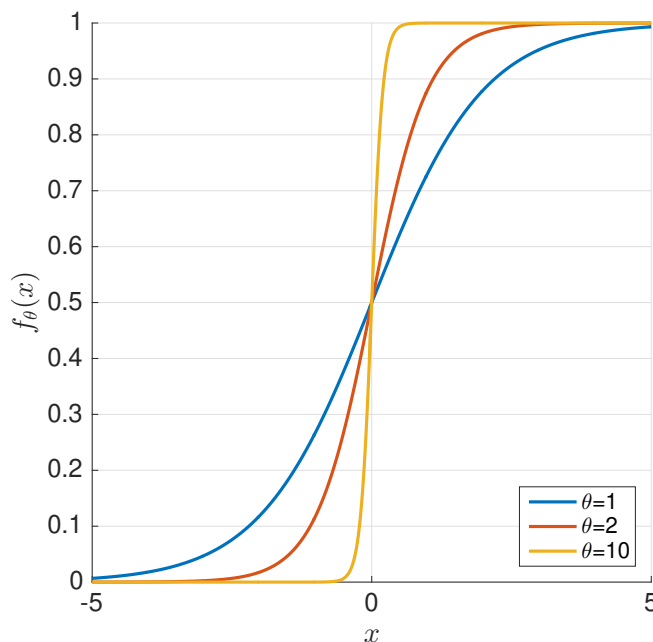
### Homework 5: Due Friday, Oct. 30, 3:00pm

Turn in your own writeup that includes your code. List any resources you used including collaborating with others. You shouldn't need to use the symbolic toolbox. Submit a PDF on Canvas by Friday, Oct. 30 at 5pm.

Consider the parameterized family of functions,

$$f_{\theta}(x) = \frac{1}{1 + \exp(-\theta x)}, \quad x \in [-5, 5].$$

The parameter  $\theta$  controls how smooth  $f_{\theta}$  is near  $x = 0$ , as shown:



To start this homework, let  $\theta = 1$ .

1. **Generate training data:** Create a vector with  $n = 7$  evenly spaced points in the interval  $[-5, 5]$ . (In Matlab, you can do this with `linspace`.) For each point  $x_i$  in this vector, compute  $y_i = f_{\theta}(x_i)$ . You should now have 7 pairs  $(x_i, y_i)$ . Provide a printout of the 7 pairs (e.g., in a table).
2. **Train the model:** Construct the Vandermonde system and solve for the coefficients of the unique degree 6 interpolating polynomial  $p_6(x)$ . Provide a printout of the 6 coefficients.
3. **Generate testing data:** Create a new vector with 101 evenly spaced points in  $[-5, 5]$ . For each point  $x'_i$ , compute  $y'_i = f_{\theta}(x'_i)$ . Report the mean (`mean` in Matlab) and standard deviation (`std` in Matlab) from the set of points  $y'_1, \dots, y'_{101}$ .
4. **Compute the testing error:** Compute and report the the absolute testing error:

$$\text{error} = \text{error}_{\theta=1, n=7} = \max_{1 \leq i \leq 101} |y'_i - p_6(x'_i)|$$

Note that the error depends on the value of  $\theta$  and the number of training points / the degree of the polynomial.

5. Repeat steps 1-4 with  $\theta = 10$ . How does the error change? What does that tell you about the quality of the polynomial approximation for the two functions?
6. EXTRA CREDIT (15pts): Repeat steps 1-4 with  $\theta = 10$  and  $n = 8, 9, \dots, 15$ . Plot  $\text{error}_{\theta=10,n}$  versus  $n$  on a semilog scale. How does the polynomial approximation converge as  $n$  increases?