Please read the Instructions and then PRINT your name

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- Name:
- 1. (a) Use 3 steps of the Bisection method to find an approximating root of $f(x) = x^3 20$ on [2, 3].

1 mm
(5)

i	a_i	$f(a_i)$	c_i	$f(c_i)$	b_i	$f(b_i)$
1	2	9	2.5	9	3	\oplus
2	2.5	9	2.75	(£)	3	(+)
3	2.5		2.6250	9	2.75	(+)

(b) How many iterations of the Bisection method are necessary to approximate the root of $f(x) = x^3 - 20$ on [2, 3] with accuracy within 5×10^{-6} ?

$$|r^*-c_n| \leq b_{i-a_i}$$



$$\frac{3-2}{2^{5}} \leq 5 \times 10^{-6}$$

- 2. (a) State the Intermediate Value Theorem.
- 3

- (b) Let $f(x) = e^x 3x$. Show that f(x) has a root in the interval [0, 1].
- f(0) = 1

3. Perform 2 iterations of the Newton's method to approximate a solution to $x^2 - 6 = 0$ with initial value $x_0 = 1$.

$$\begin{array}{ll}
\boxed{5} & \chi_{n+1} = \chi_n - f(\chi_n) \\
\hline
f'(\chi_n)
\end{array}$$

$$x_1 = x_0 - \frac{f(x_0)}{f'(x_0)} = 1 - \frac{(-5)}{2} = \frac{1}{2} = \frac{7}{2} = 3.5$$

$$\chi_{2} = \chi_{1} - \frac{f(\chi_{1})}{f'(\chi_{1})}$$

$$= \frac{7}{2} - \left(\frac{49}{4} - 6\right)$$

$$= \frac{7}{2} - \frac{25}{28} = \frac{2 \cdot 607!}{Page 2 \text{ of } 6}$$

4. Let
$$f(x) = \frac{1}{x}$$
.

(a) Find the third order Taylor polynomial $P_3(x)$ approximation for f(x) about $x_0 = 1$.

$$f(x) = f(x_0) + f'(x_0) (x - x_0)^{\frac{1}{2}} + f''(x_0) (x - x_0)^{\frac{2}{2}} + f'''(x_0) (x - x_0)^{\frac{2}{2}}$$

$$f(x) = x^{-\frac{1}{2}} + f''(x_0) (x - x_0)^{\frac{4}{2}}$$

$$f''(x) = -x^{-\frac{2}{2}} f(x_0)^{\frac{4}{2}} + f''(x_0) (x - x_0)^{\frac{4}{2}}$$

$$f''(x) = 2x^{-\frac{3}{2}}$$

$$f'''(x) = -6x^{-\frac{4}{2}} f(x_0)^{\frac{4}{2}} + (-6)(x - 1)^{\frac{3}{2}}$$

(b) Approximate f(0.8) using $P_3(x)$.

$$f(\alpha) = 1 - \frac{1}{2}(2-1) + (\alpha-1)^2 - (\alpha-1)^3$$

$$f(0.8) = 1 - \frac{1}{2}(0.8-1) + (0.8-1)^2 - (0.8-1)^3$$

$$= 1.2480$$

(c) Give an expression for the Taylor remainder.

$$R_{p}(x) = \frac{24}{3^{5}} \left(\frac{2-1}{4!}\right)^{4}$$

5. (a) Consider the Fixed-Point Iteration method $x_{n+1} = g(x_n)$ on [a, b]. Discuss sufficient conditions on g(x) for convergence to the unique fixed-point.

ga) is a continuous fan?

- a < 9 (2) < 6 (1)
- max (g'(x) < 1 x6(a,b)
 - (b) Consider the function $g(x) = \sqrt{2x+3}$. Show that fixed points of g(x) are roots of f(x) = 1 $x^2 - 2x - 3$.

$$\chi^2 = 2\chi + 3$$

$$x^2 - 2x - 3 = 0 \implies f(x)$$

$$x = \sqrt{2x+3}$$

$$\alpha^2 = 2\chi + 3$$

$$(\chi-3)(\chi+1)=0$$

$$\chi^2 = 2\chi + 3$$
 $\chi^2 = 2\chi + 3$
 χ^2

Page 4 of 6

(c) Show that g(x) has a unique fixed point in [1,4].

$$g(x) = \sqrt{2x+3}$$

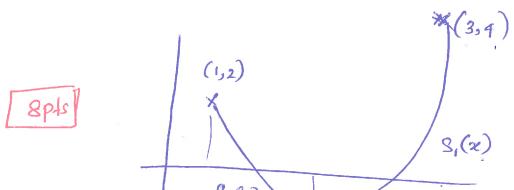
god is an increasing function

$$\frac{2}{2\sqrt{2\alpha+3}} = \frac{2\sqrt{2\alpha+3}}{4\cos^2 \frac{1}{2\alpha}}$$

$$\frac{1}{2\sqrt{2\alpha+3}} = \frac{1}{\sqrt{5}} < 1$$

$$\frac{1}{\sqrt{5}} < 1$$

6. Obtain the system of equations that is necessary to find the natural cubic spline through (1,2), (2,-1), and (3,4).



$$\begin{array}{c} 1 \\ S_0(2) \\ \end{array}$$

$$S_0(\alpha) = a_0 + b_0(\alpha - 1) + (o(\alpha - 1)^2 + d_0(\alpha - 1)^3 + c$$

 $S_1(\alpha) = a_1 + b_1(\alpha - 2) + c_1(\alpha - 2)^2 + d_1(\alpha - 2)^3 - c$

at (1,2)
$$a_0 = 2$$

$$a+(2,-1)$$
 $[a_0+b_0+c_0+d_0=-1]$ —(3)

Continuity at
$$(2,-1)$$
 $S_o'(2) = S_1'(2)$ and $S_o''(2) = S_1''(2)$

$$S_0(\alpha) = b_0 + 2G_0(\alpha - 1) + 3d_0(\alpha - 1)^2 + S_0''(\alpha) = 2G_0 + 6d_0(\alpha - 1)$$

$$S_1'(\alpha) = b_1 + 2c_1(\alpha - 2) + 3d_1(\alpha - 2)^2$$
 $S_1''(\alpha) = 2c_1 + 6d_1(\alpha - 2)$

7. Find the Lagrange Interpolating polynomial of degree 2 that passes through the points (1, 2), (2, 4), and (5, 1). You do NOT need to simplify the polynomial completely.

$$P_{2}(\alpha) = \frac{(\alpha-2)(\alpha-5)}{(1-2)(1-5)} + \frac{(\alpha-1)(\alpha-5)}{(2-1)(2-5)} + \frac{1}{(2-1)(2-5)}$$

$$\frac{(x-1)(x-2)}{(5-1)(5-2)}$$

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3

1. Consider the data in the following table.

x	1.0	1.1	1.2	1.3
f(x)	0.0000	0.1269	0.3151	0.5764

3 (a) Use the Two-point Forward-Difference Formula to approximate f'(1.1).

$$f'(x_0) = f(x_0+h) - f(x_0)$$

$$f'(1.1) \approx f(1.2) - f(1.1) = 0.3151 - 0.1269 = 1.882$$

3 (b) Use the Two-point Centered-Difference Formula to approximate f'(1.2).

$$f'(x_0) \approx \frac{f(x_0+h)-f(x_0-h)}{2h} = \frac{f(1.3)-f(1.1)}{2(0.1)} = \frac{0.5764-0.1269}{0.2}$$

= 0.9695

(c) Use the Three-point Forward-Difference Formula to approximate f'(1.0).

$$f'(x_0) \approx -3f(x_0) + 4f(x_0+h) - f(x_0+2h)$$

$$f'(x_0) \approx -3f(x_0) + 4f(x_0+h) - f(x_0+2h)$$

$$f'(1.0) \approx -3f(1.0) + 4f(1.1) - f(1.2) = -3[0] + 4[0.1269] - 0.3151$$

$$2(0.1)$$

$$0.2$$

- 4
- (d) If $f(x) = x^3 \ln x$, find the maximum error in approximating f'(1.1) by the Two-point Backward-Difference Formula.

$$E_{BDF} \leq \frac{h}{2} \max_{x \in (x_0 - h, x_0)} |f''(x)|$$

$$\frac{0.1}{2} \max_{x \in (\frac{1}{100}, 1.1)} |x \in (\frac{1}{100}, 1.1)$$

- 2. Consider the definite integral $\int_0^{\pi/4} \cos(x^2) dx$, where x is in radians. Approximate the definite integral using the
- 3
- (a) Non-composite Trapezoidal rule.

$$\left[\underbrace{f(a)+f(b)}_{2}(b-a)\right]$$



$$\approx \frac{\left[\cos(0) + \cos\left(\left(\frac{\pi}{4}\right)^2\right)\right]}{2}$$

$$\frac{\pi}{4} = 0.7130$$

 $f'(x) = 3x^2 \ln x + x^2$

f'(a) = 6x lux +3x+2x

f'(x)= x (5+6 lnx)

(b) Non-composite Midpoint rule.

$$\approx \frac{\pi}{4} \left[\cos \left(\frac{\pi^2}{8^2} \right) \right] = \left[0.7760 \right] = \left[f\left(\frac{\text{atb}}{2} \right) \right] \left(b-a \right)$$

(c) Non-composite Simpson's rule.

$$\frac{h}{3}\left[f(a)+4f(\frac{a+b}{2})+f(b)\right]$$

$$\frac{(b-a)_{2}}{2}$$
 [$f(a) + 4f(a+b) + f(b)$]

$$= \frac{\pi}{8(3)} \left[\cos(o^2) + 4\cos\left(\frac{\pi^2}{8^2}\right) + \cos\left(\frac{\pi^2}{4^2}\right) \right] = 0.7551$$
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(a) Determine the step size
$$h$$
 required to approximate $\int_2^6 x^2 \ln x \, dx$ correct within 10^{-5} using the Composite Midpoint rule.

$$E_{CMR} = \frac{(b-a)h^2}{24} f''(c)$$

$$f' = 2x \ln x + x$$

$$f'' = 2 \ln x + 3$$

$$|\mathcal{E}_{CM2}| \leq (\frac{b-a}{24}) h^2 |f'(x)|_{max} = \frac{4}{24} h^2 (2 \ln x + 3) |_{x=6} \leq 10^{-5}.$$
(b) Use the Composite Trapezoidal Rule with $n = 4$ to approximate the integral $\int_2^6 x^2 \ln x \, dx$. $h = 0.003$

(b) Use the Composite Trapezoidal Rule with
$$n = 4$$
 to approximate the integral $\int_2^2 x^2 \ln x \, dx$. $h = 0.02$

$$h = \frac{b-a}{n} = \frac{4}{4} = 1$$
 CTR = $\frac{h}{2} \left[f(x_0) + 2 \left[f(x_1) + f(x_2) + f(x_3) \right] + f(x_4) \right]$

(c) Use the Composite Simpson's Rule with
$$n=4$$
 to approximate the integral $\int_2^6 x^2 \ln x \, dx$.

$$CSR = \frac{h}{3} \left[f(x_1) + 4 f(x_1) + 2 f(x_2) + 4 f(x_3) + f(x_4) \right]$$

$$= \frac{1}{3} \left[f(x_1) + 4 f(x_1) + 2 f(x_2) + 4 f(x_3) + 4 f(x_4) \right]$$

$$= \frac{1}{3} \left[f(x_1) + 4 \left[f(x_1) + f(x_2) \right] + 2 f(x_2) + f(x_4) \right]$$

$$= \frac{1}{3} \left[f(x_1) + 4 \left[f(x_1) + f(x_2) \right] + 2 f(x_2) + f(x_4) \right]$$

$$= \frac{1}{3} \left[f(x_1) + 4 \left[f(x_1) + f(x_2) \right] + 2 f(x_2) + f(x_4) \right]$$

4. (a) For each of the two following functions, show that it satisfies a Lipschitz condition, with respect to y, on the corresponding domain, and find the Lipschitz constant L.

$$\boxed{2} \qquad \qquad \text{i. } f(t,y) = \frac{3y}{\sqrt{t}} \text{ for } 1 \leq t < \infty$$

[3] ii.
$$f(t,y) = 2 + t\cos(t^2 y)$$
 for $0 \le t \le 2$

$$\left|\frac{\partial f}{\partial y}\right| = \left|t^{\frac{2}{2}}S^{9}b(t^{2}y)\right| \leq t^{\frac{3}{2}} = 8.$$

(b) State the existence and uniqueness theorem for initial value problems (IVPs).

- 1. If f(toy) is continuous on domain I and
- 2. f(t,y) Satisfies a Lipschitz Condition, then there exists a $\int_{0}^{\infty} \int_{0}^{\infty} \int_{0}^{\infty}$
- (c) Prove that the initial value problem:

$$\frac{dy}{dt} = 2 + t\cos(t^2 y), \quad y(0) = 1$$

has a unique solution for t in [0,2].

- 1. f(+,y) = 2+ + cos (+2y) is continuous and
- 2 71 satisfies de Lepschitz Condition ((a)(ii))
 - . The IVP has a unique solu

(a) State Euler's method for computing an approximate solution to the IVP:

$$rac{dy}{dt} = f(t,y) \quad ext{ for } a \leq t \leq b ext{ with } y(a) = lpha.$$

(b) Derive the Euler's method from a truncated Taylor series expansion.

Then, $y(t_{\xi}+h) = y(t_{\xi}) + f(t_{\xi},y_{\xi})h + y''(c_{\xi})h^{2}$ $\Rightarrow y(t_{\xi}+h) \approx y(t_{\xi}) + f(t_{\xi},y_{\xi})h = y_{\xi+1}^{2}$

(c) Use Euler's method with step size h = 0.5 to compute an approximate solution to the IVP:

$$\frac{dy}{dt} = 1 - t^2 + y$$
 for $0 \le t \le 1.5$ with $y(0) = 1$.

Be sure to label your approximations for y(0.5), y(1.0), and y(1.5).

$$y_{0} = y_{1} + y_{2} + y_{3} = y_{0} + h \left[1 - \frac{1}{2} + y_{0} \right] \quad y_{0} = 1.$$

$$y_{1} = y_{0} + 0.5 \left[1 - 0 + 1 \right] = 2$$

$$y_{2} = y_{1} + 0.5 \left[1 - (0.5)^{2} + 2 \right]$$

$$y_{2} = 2 + 0.5 \left[1 - (0.5)^{2} + 2 \right] = 3.375$$

$$y_3 = y_2 + 0.5 \left[1 - 1^2 + y_2 \right]$$

= 3.375 + 0.5 \[1 - 1^2 + 3.375 \]
= \[5.0625 \]

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1.

[7] (a) Do 1-step of RK4 with step size h = 1 to approximate the solution to the IVP:

$$\frac{dy}{dt} = 4y$$
 with $y(0) = 1$.

Show all your intermediate steps.

$$y_{e+1}^{2} = y_{e}^{2} + \frac{h}{6} \left[k_{1} + 2k_{2} + 2k_{3} + k_{4} \right] \qquad f_{0} = 0 \qquad y_{0} = 1$$

$$f(t, y) = 4y.$$

$$k_{1} = f(t_{1}, y_{1})$$

$$k_{2} = f(t_{1} + t_{2}, y_{1} + t_{2})$$

$$k_{3} = f(t_{1} + t_{2}, y_{1} + t_{2})$$

$$k_{4} = f(t_{1} + t_{2}, y_{1} + t_{2})$$

$$k_{5} = f(t_{1} + t_{2}, y_{1} + t_{2})$$

$$k_{6} = f(t_{1} + t_{2}, y_{1} + t_{2})$$

$$k_{7} = f(t_{1} + t_{2}, y_{1} + t_{2}) = 12$$

$$k_{8} = f(t_{1} + t_{2}, y_{1} + t_{2}) = 116.$$

$$k_{8} = f(t_{1} + t_{2}, y_{1} + t_{2}) = 116.$$

$$k_{1} = y_{1} + \frac{1}{6} \left[x + x(2) + x(2) + x(2) + 116 \right] = 34.2333$$

(b) Find the absolute error in approximating y(1) by y_1 using the actual solution $y = e^{4t}$.

absolute error =
$$|e^4 - 34.3333| = 20.26$$

2. Consider the linear system of equations:

$$\begin{array}{rcl}
2x_1 & - & x_2 & = 1 \\
-x_1 & + & 2x_2 & = 1
\end{array} \tag{1}$$

(a) Formulate the Jacobi iteration to solve the system (1).

4 (b) Express the Jacobi iteration in the matrix form as $\mathbf{x}^{(k+1)} = M \mathbf{x}^{(k)} + \mathbf{b}$.

[4] (c) Perform 2-iterations with starting vector $\mathbf{x}^{(0)} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$.

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1.

7

(a) Do 1-step of RK4 with step size h = 1 to approximate the solution to the IVP:

$$\frac{dy}{dt} = 4y \text{ with } y(0) = 1.$$

Show all your intermediate steps.

[2] (b) Find the absolute error in approximating y(1) by y_1 using the actual solution $y = e^{4t}$.

2. Consider the linear system of equations:

$$\begin{array}{rcl}
2x_1 & -x_2 & = 1 \\
-x_1 & +2x_2 & = 1
\end{array} \tag{1}$$

(a) Formulate the Jacobi iteration to solve the system (1).

$$\alpha_{1} = \frac{1}{2} + \frac{1}{2} \alpha_{2}$$
 $\Rightarrow \alpha_{1}^{(k+1)} = \frac{1}{2} + \frac{1}{2} \alpha_{2}^{(k)}$
 $\alpha_{2} = \frac{1}{2} + \frac{1}{2} \alpha_{1}$ $\Rightarrow \alpha_{2}^{(k+1)} = \frac{1}{2} + \frac{1}{2} \alpha_{1}^{(k)}$

[4] (b) Express the Jacobi iteration in the matrix form as $\mathbf{x}^{(k+1)} = M \mathbf{x}^{(k)} + \mathbf{b}$.

$$\overrightarrow{\chi}^{(k+1)} = \begin{bmatrix} 0 & \frac{1}{2} \\ \frac{1}{2} & 0 \end{bmatrix} \overrightarrow{\chi}^{(k)} + \begin{bmatrix} \frac{1}{2} \\ \frac{1}{2} \end{bmatrix}$$

[4] (c) Perform 2-iterations with starting vector $\mathbf{x}^{(0)} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$.

$$\frac{1St}{2} = \frac{1}{2}$$

$$\frac{(1)}{2} = \frac{1}{2}$$

$$\frac{(1)}{2} = \frac{1}{2}$$

$$\begin{bmatrix} x_1^{(2)} \\ x_2^{(2)} \end{bmatrix} = \begin{bmatrix} 0 & \frac{1}{2} \\ \frac{1}{2} & 0 \end{bmatrix} \begin{bmatrix} \frac{1}{2} \\ \frac{1}{3} \end{bmatrix} + \begin{bmatrix} \frac{1}{2} \\ \frac{1}{2} \end{bmatrix}$$

$$\alpha_1^{(2)} = \frac{3}{4}$$

$$\chi_{2}^{(2)} = \frac{3}{4}$$

2nd steration

[3](d) Formulate the Gauss-Seidel iteration to solve the system (2).

$$\begin{array}{rcl}
2x_1 & -x_2 & = 1 \\
-x_1 & +2x_2 & = 1
\end{array} \tag{2}$$

$$\alpha_{t}^{(k+1)} = \frac{1}{2} + \alpha_{2}^{(k)}$$

$$2^{(k+1)}_1 = \frac{1}{2} + 2^{(k+1)}_2$$

$$2^{(k+1)}_2 = \frac{1}{2} + \frac{1}{2} 2^{(k+1)}_1$$

(e) Now perform 1-iteration with starting vector $\mathbf{x}^{(0)} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$. $\boxed{4}$

$$\chi_{2}^{(1)} = \frac{3}{4}$$

[6] 3. Use Gaussian elimination with back-substitution to solve the system:

$$\begin{array}{rclrcrcr}
 x_1 & + & x_2 & + & x_3 & = & 6 \\
 x_1 & + & 2x_2 & + & 2x_3 & = & 9 \\
 x_1 & + & 2x_2 & + & 3x_3 & = & 10
 \end{array}$$

Clearly indicate the elementary row operation used in each step.

$$E_2 \leftarrow E_2 - E_1$$
 and then $E_3 \leftarrow E_3 - E_1$

$$\begin{bmatrix} x_{2} = 1 \\ x_{2} + x_{3} = 3 \\ x_{1} + x_{2} + x_{3} = 6. \end{bmatrix}$$

$$\begin{bmatrix} x_{2} = 2 \\ x_{1} = 3 \end{bmatrix}$$

[4] (a) Derive the
$$n^{th}$$
-order Taylor's method for the IVP: $\frac{dy}{dt} = f(t,y), \quad a \le t \le b, \quad y(a) = \alpha.$

$$rac{dy}{dt}=16\,t\,y \;\; ext{with}\;\; y(0)=1.$$

 $dt = 16 \ f' = 16 \ f' + y$ Do 1-step of Taylor's method of order 2 with step size h = 0.5 to approximate the solution y(0.5).

$$y_1 = 1 + \frac{1}{2}(0) + \frac{1}{2}(\frac{1}{4}) \times 10[0+1]$$

8 5. Do two iterations by the power method with $\vec{x}^{(0)} = [0,1]^T$ to approximate the dominant eigenvector of $A = \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix}$ with the corresponding eigenvalue.

$$\frac{\overline{\alpha}_1}{||A \times ||_{\infty}} = \frac{||A \times ||_{\infty}}{||A \times ||_{\infty}} = \frac{$$

$$\frac{\overrightarrow{x}_2 = A \overrightarrow{x}_1}{\|A \overrightarrow{x}_1\|_{\infty}} = \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} -\frac{1}{2} \\ 1 \end{bmatrix} = \begin{bmatrix} -2 \\ 5/2 \end{bmatrix} = \begin{bmatrix} -\frac{4}{5} \\ 1 \end{bmatrix}$$

$$\lambda_{1}^{(1)} = \frac{\vec{\lambda}_{1}^{T} \vec{\lambda}_{2}^{T}}{\vec{\lambda}_{1}^{T} \vec{\lambda}_{2}^{T}} = \frac{\begin{bmatrix} -\frac{1}{2} & 1 \\ -\frac{1}{2} & 1 \end{bmatrix} \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} -\frac{1}{2} \\ 1 \end{bmatrix}}{\begin{bmatrix} -\frac{1}{2} & 1 \end{bmatrix} \begin{bmatrix} -\frac{1}{2} \\ 1 \end{bmatrix}} = \frac{3.50}{1.25} = \frac{3.50}{1.25}$$

$$\frac{\chi^{(2)}}{2} = \frac{\chi_2^T A \chi_2^T}{\chi_2^T \chi_2^T} = \begin{bmatrix} -4 \\ 5 \end{bmatrix} \begin{bmatrix} 2 - 1 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} 4 \\ 5 \end{bmatrix}$$

$$= \frac{4 \cdot 88}{1 \cdot 64} = \begin{bmatrix} 2 \cdot 98 \\ 1 \end{bmatrix}$$