Numerical Methods; October–November 2019

Assignment 3

Due: Friday, 13 December 2019

Interpolation

You are given the following data:

- x y
- 0 1.0
- 1 2.0
- 2 1.0
- 3 0.5
- 4 4.0
- 5 8.0
- ▶ Use scipy.interpolate.InterpolateUnivariateSpline to fit a linear spline to these data. Now fit a quadratic spline. Next fit a cubic spline.
- ▶ Use Lagrange's method (scipy.interpolate.lagrange) to find the unique fifth-order polynomial that passes through the above six points.

(Submit a plot that shows the above four curves passing through the six given points.)

Nonlinear equations

► Solve the equation

$$\sin(\cos(\exp(x))) = 0$$

using the bisection method (scipy.optimize.bisect) using (-1,1) as your starting bracket. Report the result. Also report the value of $\sin(\cos(\exp(x)))$ at the root that you just obtained. Is it zero? If not, why not?

- ▶ Calculate the deriviative of $\sin(\cos(\exp(x)))$ using Wolfram Alpha. Then use the Newton-Raphson method (scipy.optimize.newton) with -1 as your initial guess to solve the above equation. Report the result. Next, repeat the procedure with -0.1 as your intial guess. Does the answer change? Why?
- ▶ If you do not specify the derivative, scipy.optimize.newton finds the root using the Secant method. Use it with -0.1 as your initial guess to solve the above equation.

Integration

► Compute

$$\int_0^1 \exp(x) dx$$

using

- the Trapezoidal rule (numpy.trapz)
- Simpson's rule (scipy.integrate.simps)
- Romberg method (scipy.integrate.romberg)
- 5-th order Gaussian quadrature (scipy.integrate.fixed_quad)

(Hint: the documentation for each of the above functions has examples.)