

Assignment 03

1.a) To obtain a degree 3 polynomial for the same function with the given nodes we need to use hermite interpolation.

b) Give $f(x) = x \ln(x)$

x	$f(x)$	$f'(x)$
1	0	1
3	3.296	2.099

$$P_3(x) = h_0(x) f(x_0) + \hat{h}_0(x) f'(x_0) + h_1(x) f(x_1) + \hat{h}_1(x) f'(x_1)$$

$$= 0 + \hat{h}_0(x) + 3.296 h_1(x) + 2.099 \hat{h}_1(x)$$

$$\hat{h}_0(x) = (x - x_1) \left\{ l_1(x) \right\}^2$$

$$= (x-1) \left\{ -\frac{1}{2}(x-3) \right\}^2$$

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

$$l_1(x) = \frac{x - x_0}{x_1 - x_0}$$

$$= \frac{x-1}{3-1}$$

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

$$h_1(x) = \left\{ 1 - 2(x-3) \times \frac{1}{2} \right\} \left(\frac{x-1}{2} \right)^2$$

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

$$= \frac{(x-1)^2(4-x)}{4}$$

$$l_1(x) = \frac{x-1}{3-1} = \frac{x-1}{2}$$

$$l_1'(x) = \frac{1}{2}$$

$$l_1'(x_1) = \frac{1}{2}$$

$$\hat{h}_1(n) = (n-3) \left(\frac{n-1}{2}\right)^2$$

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

$$\underline{c)} \quad p_3(n) = \frac{(n-1)(n-3)^2}{4} + 3.296 \frac{(n-1)^2(4-n)}{4} + 2.099 \times \frac{(n-3)(n-1)}{4}$$

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$$\theta_j = \frac{(2j+1)\pi}{2(h+1)}$$

$$\theta_0 = \pi/10$$

$$u_0 = 5 \cos \pi/10$$

$$\theta_1 = 3\pi/10$$

$$u_1 = 5 \cos 3\pi/10$$

$$\theta_2 = 5\pi/10$$

$$u_2 = 5 \cos 5\pi/10$$

$$\theta_3 = 7\pi/10$$

$$u_3 = 5 \cos 7\pi/10$$

$$\theta_4 = 9\pi/10$$

$$u_4 = 5 \cos 9\pi/10$$

3a) forward difference:

$$\begin{aligned}f'(x) &= \frac{f(x+h) - f(x)}{h} \\&= \frac{f(1+0.1) - f(1)}{0.1} \\&= \frac{1.1 \ln(1.1) - 1 \ln(1)}{0.1} \\&= 1.048411978\end{aligned}$$

b) For backward difference,

$$f(x) = x \ln(x)$$

$$f'(x) = \ln x + 1$$

$$f''(x) = \frac{1}{x}$$

$$\text{Interval} = [x-h, x] = [1-0.1, 1] = [0.9, 1]$$

$$f''(0.9) = 1.1111$$

$$f''(1) = 1$$

$$\begin{aligned}\text{Upper bound of the truncation error} &= \left| \frac{f'''(\xi)}{2} h \right| \\&= \frac{1.1111}{2!} \times 0.1 \\&= 0.055555\end{aligned}$$

For Central difference,

$$f'''(x) = -\frac{1}{x^2} \text{ and } x \in [0.9, 1.1]$$

$$f'''(0.9) = -1.2346 \text{ and } f'''(1.1) = -0.82645$$

$$\therefore \text{upper bound} = \frac{f'''(\xi)}{2!} h^2 = \frac{|-0.82645 - 1.2346| \times (0.1)^2}{6} = 2.06 \times 10^{-3}$$