Homework 01 - 1.2, 1.3

Due Wed 2/5
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1.2 Review of Calculus

1. Show that the following equations have at least one solution in the given intervals.

   a. $x \cos x - 2x^2 + 3x - 1 = 0,$ $[0.2, 0.3]$ and $[1.2, 1.3]$

   Sol:

   For interval $[0.2, 0.3]$:

   $$f(0.2) = 0.2 \cos(0.2) - 2(0.2)^2 + 3(0.2) - 1 = -0.284$$
   $$f(0.3) = 0.3 \cos(0.3) - 2(0.3)^2 + 3(0.3) - 1 = 0.0066$$

   For interval $[1.2, 1.3]$:

   $$f(1.2) = 1.2 \cos(1.2) - 2(1.2)^2 + 3(1.2) - 1 = 0.1548$$
   $$f(1.3) = 1.3 \cos(1.3) - 2(1.3)^2 + 3(1.3) - 1 = -0.132$$

   Therefore, $x \cos x - 2x^2 + 3x - 1$ has at least one solution in both intervals due to sign changes and contunity of f(x)

   b. $(x - 2)^2 - \ln x = 0,$ $[1, 2]$ and $[e, 4]$

   Sol:

   For interval $[1, 2]$:

   $$f(1) = (1 - 2)^2 - \ln(1) = 1$$
   $$f(2) = (2 - 2)^2 - \ln(2) = -0.693$$

   For interval $[e, 4]$:

   $$f(e) = (e - 2)^2 - \ln(e) = -0.484$$
   $$f(4) = (4 - 2)^2 - \ln(4) = 2.61$$

   Therefore, $(x-2)^2 - \ln x = 0$ has at least one solution in both intervals due to sign changes and contunity of f(x)

   c. $2x \cos(2x) - (x - 2)^2 = 0,$ $[2, 3]$ and $[3, 4]$

   Sol:

   For interval $[2, 3]$:

   $$f(2) = 2(2) \cos(2 \times 2) - (2 - 2)^2 = -2.61$$
   $$f(3) = 2(3) \cos(2 \times 3) - (3 - 2)^2 = 4.761$$

For interval $[3, 4]$:

$$f(3) = 2(3)\cos(2 \times 3) - (3 - 2)^2 = 4.761$$
$$f(4) = 2(4)\cos(2 \times 4) - (4 - 2)^2 = -5.164$$

Therefore, $2x\cos(2x) - (x - 2)^2 = 0$ has at least one solution in both intervals due to sign changes and contunity of f(x)

d. $x - (\ln x)^x = 0$, $\qquad [4, 5]$

Sol:

For interval $[4, 5]$:

$$f(4) = 4 - (\ln 4)^4 = 0.306$$
$$f(5) = 5 - (\ln 5)^5 = -5.798$$

Therefore, $x - (\ln x)^x = 0$ has at least one solution in the interval due to sign changes and contunity of f(x)

2. Find intervals containing solutions to the following equations.

a. $x - 3^{-x} = 0$

Sol:

$$f(0) = 0 - 3^0 = -$$
$$f(1) = 1 - 3^{-1} = +$$

The interval is $[0, 1]$

b. $4x^2 - e^x = 0$

Sol:

$$f(0) = 4(0)^2 - e^0 = -$$
$$f(1) = 4(1)^2 - e^1 = +$$

The interval is $[0, 1]$

c. $x^3 - 2x^2 - 4x + 3 = 0$

Sol:

$$f(0) = 0^3 - 2*0^2 - 4*0 + 3 = +$$
$$f(1) = 1^3 - 2^2 - 4 + 3 = -$$

The interval is $[0, 1]$

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d. $x^3 = 4.001x^2 + 4.002x = 1.101 = 0$

Sol:

$$f(-3) = (-3)^3 = 4.001(-3)^2 + 4.002(-3) = 1.101 = -$$
$$f(-2) = (-2)^3 = 4.001(-2)^2 + 4.002(-2) = 1.101 = +$$

The interval is $[-3, -2]$

3. Show that the first derivatives of the following functions are zero at least once in the given interests.

a. $f(x) = 1 - e^x + (e-1)\sin(\frac{\pi}{2}x)$, $[0, 1]$

Sol:

$$f(0) = 1 - e^0 + (0-1)\sin(\frac{\pi}{2}0) = 0$$
$$f(1) = 1 - e^1 + (1-1)\sin(\frac{\pi}{2}1) = 0$$

Since $f(x)$ is differentiable in the given open interval and continuous in the given closed interval, by Rolle's Theorem, there exists $c \in (0, 1)$ such that $f'(c) = 0$

b. $f(x) = (x-1)\tan x + x\sin \pi x$, $[0, 1]$

Sol:

$$f(0) = (0-1)\tan 0 + 0\sin \pi 0 = 0$$
$$f(1) = (1-1)\tan 1 + 1\sin \pi 1 = 0$$

Since $f(x)$ is differentiable in the given open interval and continuous in the given closed interval, by Rolle's Theorem, there exists $c \in (0, 1)$ such that $f'(c) = 0$

c. $f(x) = x\sin \pi x - (x-2)\ln x$, $[1, 2]$

Sol:

$$f(0) = 0\sin \pi 0 - (0-2)\ln 0$$
$$f(1) = 1\sin \pi 1 - (1-2)\ln 1$$

Since $f(x)$ is differentiable in the given open interval and continuous in the given closed interval, by Rolle's Theorem, there exists $c \in (0, 1)$ such that $f'(c) = 0$

d. $f(x) = (x-2)\sin x \ln(x+2)$, $[-1, 3]$

4. Find $\max_{a \le x \le b} |f(x)|$ for the following functions and intervals.

    a. $f(x) = \frac{(2 - e^x + 2x)}{3}$, $[0, 1]$

    Sol:

$$f'(x) = \frac{2 - e^x}{3}$$
$$x = \ln 2$$
$$f(0) = \frac{1}{3}$$
$$f(1) = \frac{4 - e}{3}$$

    $\text{Max} = \frac{2 \ln 2}{3}$

    b. $f(x) = \frac{(4x - 3)}{(x^2 - 2x)}$, $[0.5, 1]$

    Sol:

$$f'(x) = \frac{-4x^2 + 6x - 6)}{(x^2 - 2x)^2}$$
$$f(0.5) = \frac{4}{3}$$
$$f(1) = -1$$

    $\text{Max} = \frac{4}{3}$

    c. $f(x) = 2x \cos(2x) - (x-2)^2$, $[2, 4]$

    d. $f(x) = 1 + e^{-\cos(x-1)}$, $[1, 2]$

5. Let $f(x) = x^3$

    Sol:

       a. $P_2(x) = 0$

       b. $\text{Error} = 0.125$

       c. $P_2(x) = 1 + 3(x-1) + 3(x-1)^2$

       d. $R_2 = -0.125$, actual error $= -0.125$

6. Let $f(x) = \sqrt{x+1}$

    Sol:

       a. $P_3(x) = 1 + \frac{1}{2}x - \frac{1}{8}x^2 + \frac{1}{16}x^3$

       b. $0.7109, 0.8662, 1.1182, 1.2344$

       c. $-0.0038, -0.0002, -0.0002, -0.0097$

7. Find the second Taylor Polynomial $P_2(x)$ for the function $f(x) = e^x \cos x$ about $x_0 = 0$.

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a. Use $P_2(0.5)$ to approximate $f(0.5)$. Find an upper bound for error $|f(0.5) - P_2(0.5)|$ using the error formula, and compare it to the actual error.

Sol:

$$P_2(x) = 1 + x$$
$$P_2(0.5) = 1.5$$
$$\text{Actual } f(0.5) \approx 1.445$$
$$\text{Error: } |1.445 - 1.5| = 0.055$$
$$\text{Error bound: } \frac{4.473}{6}(0.5)^3 \approx 0.0932$$

b. Find a bound for the error $|f(x) - P_2(x)|$ in using $P_2(x)$ to approximate $f(x)$ on the interval $[0, 1]$.

Sol:

$$\text{Error bound: } \frac{7.525}{6} \cdot 1^3 = 1.254$$

c. Approximate $\int_0^1 f(x)\, dx$ using $\int_0^1 P_2(x)\, dx$.

Sol:

$$\int_0^1 P_2(x)\, dx = 1.5 \quad \Rightarrow \quad 1.5$$

d. Find an upper bound for the error in 7c using $\int_0^1 |R_2(x)|\, dx$, and compare the bound to the actual error.

Sol:

$$\text{Error bound: } \frac{7.525}{24} \approx 0.3136$$
$$\text{Actual error: } |1.394 - 1.5| = 0.106$$

8. Find the Third Taylor polynomial $P_3(x)$ for the function $f(x) = (x - 1)\ln(x)$ about $x_0 = 1$.

a. Use $P_3(0.5)$ to approximate $f(0.5)$. Find an upper bound for error $|f(0.5) - P_3(0.5)|$ using the error formula, and compare it to the actual error.

Sol:

$$P_3(x) = (x - 1)^2 - \tfrac{1}{2}(x - 1)^3$$
$$P_3(0.5) = 0.3125$$
$$\text{Actual } f(0.5) \approx 0.3466$$
$$\text{Error: } 0.0341$$
$$\text{Error bound: } \frac{112}{24} \cdot (0.5)^4 \approx 0.2917$$

b. Find a bound for the error $|f(x) - P_3(x)|$ in using $P_3(x)$ to approximate $f(x)$ on the interval $[0.5, 1.5]$.

Sol:

$$\text{Error bound: } \frac{112}{24} \cdot (0.5)^4 \approx 0.2917$$

c. Approximate $\int_{0.5}^{1.5} f(x)\,dx$ using $\int_{0.5}^{1.5} P_3(x)\,dx$.

Sol:

$$\int_{0.5}^{1.5} P_3(x)\,dx \approx 0.0833$$

d. Find an upper bound for the error in 8c using $\int_{0.5}^{1.5} |R_3(x)|\,dx$, and compare the bound to the actual error.

Sol:

$$\text{Error bound: } \approx 0.0583$$
$$\text{Actual error: } |0.088 - 0.0833| \approx 0.0047$$

9. Use the error term of a Taylor polynomial to estimate the error involved in using $\sin x \approx x$ to approximate $\sin 1°$.

Sol:

Convert $1°$ to radians: $x = \frac{\pi}{180} \approx 0.0174533$.
Error term for $P_1(x) = x$ is $|R_1(x)| \leq \frac{|x|^3}{6}$.
$|R_1| \leq \frac{(\pi/180)^3}{6} \approx 8.85 \times 10^{-7}$.
Error bound: $\approx 8.85 \times 10^{-7}$.

10. Use a Taylor polynomial about $\frac{\pi}{4}$ to approximate $\cos 42°$ to an accuracy of 10^{-6}.

Sol:

Convert $42°$ to radians: $x = \frac{7\pi}{30} \approx 0.733$.
Center at $a = \frac{\pi}{4} \approx 0.785$.
Compute $|x - a| = \frac{\pi}{60} \approx 0.05236$.
Find smallest n such that $\frac{(\pi/60)^{n+1}}{(n+1)!} \leq 10^{-6}$.
For $n = 3 : \frac{(0.05236)^4}{24} \approx 3.12 \times 10^{-7} \leq 10^{-6}$.
Use $P_3(x)$ about $\frac{\pi}{4}$ with terms up to $(x - \frac{\pi}{4})^3$.

11. Let $f(x) = e^{x/2}\sin(x/3)$. Determine the following:

    a. The third Maclaurin polynomial $P_3(x)$.
      Sol:

$$P_3(x) = \frac{x}{3} + \frac{x^2}{6} + \frac{23}{648}x^3$$

    b. A bound for the error $|f(x) - P_3(x)|$ on $[0, 1]$.
      Sol:

$$\text{Error bound: } \frac{5}{1296} \approx 0.00386$$

12. Let $f(x) = \ln(x^2 + 2)$. Determine the following:

    a. The Taylor polynomial $P_3(x)$ for f expanded about $x_0 = 1$.
      Sol:

$$P_3(x) = \ln 3 + \frac{2}{3}(x - 1) + \frac{1}{9}(x - 1)^2 + \frac{2}{81}(x - 1)^3$$

    b. The maximum error $|f(x) - P_3(x)|$ for $0 \le x \le 1$.
      Sol:

$$\text{Error bound: } 0.125$$

    c. The Maclaurin polynomial $\tilde{P}_3(x)$ for f.
      Sol:

$$\tilde{P}_3(x) = \ln 2 + \frac{x^2}{2}$$

    d. The maximum error $|f(x) - \tilde{P}_3(x)|$ for $0 \le x \le 1$.
      Sol:

$$\text{Error bound: } 0.125$$

    e. Does $P_3(0)$ approximate $f(0)$ better than $\tilde{P}_3(1)$ approximates $f(1)$?
      Sol:

$$\text{Error at } P_3(0) : |\ln 2 - 0.5183| \approx 0.1748$$
$$\text{Error at } \tilde{P}_3(1) : |\ln 3 - 1.1931| \approx 0.0945$$
$$\text{No, } \tilde{P}_3(1) \text{ approximates } f(1) \text{ better.}$$

13. Find a bound for the maximum error when using $P_2(x) = 1 - \frac{1}{2}x^2$ to approximate $f(x) = \cos x$ on $\left[-\frac{1}{2}, \frac{1}{2}\right]$.

Sol:

$$\text{Error term: } R_2(x) = \frac{f^{(4)}(c)}{4!}x^4 \quad (c \in [-1/2, 1/2])$$
$$\text{Since } f^{(4)}(x) = \cos x, \ |f^{(4)}(c)| \leq 1$$
$$\text{Max } |x|^4 \leq \left(\tfrac{1}{2}\right)^4 = \tfrac{1}{16}$$
$$\text{Error bound: } |R_2(x)| \leq \tfrac{1}{24} \cdot \tfrac{1}{16} = \tfrac{1}{384} \approx 0.0026$$

14. The n-th Taylor polynomial for a function f at x_0 is sometimes referred to as the polynomial of degree at most n that best approximates f near x_0.

   a. Explain why this description is accurate.

   Sol:

   The n-th Taylor polynomial $P_n(x)$ matches f and its first n derivatives at x_0. This ensures the polynomial shares the function's value, slope, curvature, and higher-order behaviors at x_0, minimizing the approximation error near x_0. The error $|f(x) - P_n(x)|$ grows only with $|x-x_0|^{n+1}$, making $P_n(x)$ the "best" local approximation among polynomials of degree $\leq n$.

   b. Find the quadratic polynomial that best approximates a function f near $x_0 = 1$ if the tangent line at $x_0 = 1$ has equation $y = 4x - 1$, and $f''(1) = 6$.

   Sol:

   $$\text{From the tangent line: } f(1) = 3, \quad f'(1) = 4.$$
   $$\text{Quadratic polynomial:}$$
   $$P_2(x) = f(1) + f'(1)(x-1) + \frac{f''(1)}{2}(x-1)^2$$
   $$P_2(x) = 3 + 4(x-1) + 3(x-1)^2.$$

15. The error function is defined by

$$\text{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} \, dt.$$

   a. Integrate the Maclaurin series for e^{-t^2} to show that

$$\text{erf}(x) = \frac{2}{\sqrt{\pi}} \sum_{k=0}^{\infty} \frac{(-1)^k x^{2k+1}}{(2k+1)k!}.$$

Maclaurin series: $e^{-t^2} = \sum_{k=0}^{\infty} \frac{(-1)^k t^{2k}}{k!}$.

Integrate term-by-term: $\int_0^x e^{-t^2} dt = \sum_{k=0}^{\infty} \frac{(-1)^k}{(2k+1)k!} x^{2k+1}$.

Multiply by $\frac{2}{\sqrt{\pi}}$ to obtain the series.

b. Verify that the two series agree for $k = 1, 2, 3, 4$.

Sol:

Expand both series up to $k = 4$:

Series (a): $\frac{2}{\sqrt{\pi}} \left(x - \frac{x^3}{3} + \frac{x^5}{10} - \frac{x^7}{42} + \frac{x^9}{216} \right)$.

Series (b): $\frac{2}{\sqrt{\pi}} e^{-x^2} \left(x + \frac{2x^3}{3} + \frac{4x^5}{15} + \frac{8x^7}{105} + \frac{16x^9}{945} \right)$.

Multiply $e^{-x^2} \approx 1 - x^2 + \frac{x^4}{2} - \frac{x^6}{6} + \frac{x^8}{24}$ into series (b):

Result matches series (a) up to x^9 (coefficients agree).

c. Approximate $\operatorname{erf}(1)$ to within 10^{-7}.

Sol:

Compute terms until $\frac{2}{\sqrt{\pi}} \cdot \frac{1}{(2k+1)k!} < 10^{-7}$.

At $k = 6 : \frac{2}{\sqrt{\pi}} \cdot \frac{1}{13 \cdot 6!} \approx 1.08 \times 10^{-8} < 10^{-7}$.

$\operatorname{erf}(1) \approx 0.84270079$.

d. Use the same number of terms $(k = 6)$ with the series in part (b).

Sol:

Approximation: $\operatorname{erf}(1) \approx 0.84270079$ (same accuracy as part c).

e. Explain difficulties using the series in part (b).

Sol:

Series (b) requires multiplying two infinite series, leading to computational complexity and potenti

16. Verify that $|\sin x| \leq |x|$ for all x.

a. Show that for $x \geq 0$, $f(x) = x - \sin x$ is non-decreasing, implying $\sin x \leq x$.

Sol:

$f'(x) = 1 - \cos x \geq 0$ (since $\cos x \leq 1$ for all x).

$\Rightarrow f(x)$ is non-decreasing on $[0, \infty)$.

At $x = 0 : f(0) = 0 - \sin 0 = 0$.

For $x \geq 0 : f(x) \geq f(0) \implies x - \sin x \geq 0 \implies \sin x \leq x$.

b. Conclude using $\sin(-x) = -\sin x$.

    <u>Sol:</u>

    For $x < 0$:
    $|\sin x| = |\sin(-x)| = |-\sin(-x)| = |\sin(-x)| \le |-x| = |x|$ (by part (a)).
    Thus, $|\sin x| \le |x|$ for all $x \in \mathbb{R}$.

1.3 Round-Off Error and Computer Arithmetic

1. Compute the absolute error and relative error in approximations of p by p^*.

    a. $p = \pi$, $p^* = \frac{22}{7}$

      <u>Sol:</u>

$$\text{Absolute error: } \left|\pi - \tfrac{22}{7}\right| \approx 0.001264$$
$$\text{Relative error: } \tfrac{0.001264}{\pi} \approx 0.000402 \quad (0.0402\%)$$

    b. $p = \pi$, $p^* = 3.1416$

      <u>Sol:</u>

$$\text{Absolute error: } |\pi - 3.1416| \approx 0.00000735$$
$$\text{Relative error: } \tfrac{0.00000735}{\pi} \approx 0.00000234 \quad (0.000234\%)$$

    c. $p = e$, $p^* = 2.718$

      <u>Sol:</u>

$$\text{Absolute error: } |e - 2.718| \approx 0.0002818$$
$$\text{Relative error: } \tfrac{0.0002818}{e} \approx 0.0001037 \quad (0.01037\%)$$

    d. $p = \sqrt{2}$, $p^* = 1.414$

      <u>Sol:</u>

$$\text{Absolute error: } \left|\sqrt{2} - 1.414\right| \approx 0.0002136$$
$$\text{Relative error: } \tfrac{0.0002136}{\sqrt{2}} \approx 0.000151 \quad (0.0151\%)$$

    e. $p = e^{10}$, $p^* = 22000$

      <u>Sol:</u>

$$\text{Absolute error: } \left|e^{10} - 22000\right| \approx 26.4658$$
$$\text{Relative error: } \tfrac{26.4658}{e^{10}} \approx 0.001201 \quad (0.1201\%)$$

f. $p = 10^\pi$, $p^* = 1400$
   Sol:

$$\text{Absolute error: } |10^\pi - 1400| \approx 15$$
$$\text{Relative error: } \tfrac{15}{10^\pi} \approx 0.01083 \quad (1.083\%)$$

g. $p = 8!$, $p^* = 39900$
   Sol:

$$\text{Absolute error: } |40320 - 39900| = 420$$
$$\text{Relative error: } \tfrac{420}{40320} \approx 0.0104 \quad (1.04\%)$$

h. $p = 9!$, $p^* = \sqrt{18\pi} \left(\tfrac{9}{e}\right)^9$
   Sol:

$$\text{Absolute error: } |362880 - 359500| \approx 3380$$
$$\text{Relative error: } \tfrac{3380}{362880} \approx 0.00931 \quad (0.931\%)$$

2. Perform the following computations (i) exactly, (ii) using three-digit chopping arithmetic, and (iii) using three-digit rounding arithmetic. (iv) Compute the relative errors in (ii) and (iii).

   a. $\tfrac{4}{5} + \tfrac{1}{3}$
      Sol:

$$\text{(i) Exact: } \tfrac{17}{15} \approx 1.1333333333$$
$$\text{(ii) Chopping: } 1.13$$
$$\text{(iii) Rounding: } 1.13$$
$$\text{(iv) Relative errors: } 0.294\% \quad (\text{both})$$

   b. $\tfrac{4}{5} \times \tfrac{1}{3}$
      Sol:

$$\text{(i) Exact: } \tfrac{4}{15} \approx 0.2666666667$$
$$\text{(ii) Chopping: } 0.266$$
$$\text{(iii) Rounding: } 0.266$$
$$\text{(iv) Relative errors: } 0.25\% \quad (\text{both})$$

   c. $\left(\tfrac{1}{3} - \tfrac{3}{11}\right) + \tfrac{3}{20}$
      Sol:

$$\text{(i) Exact: } \tfrac{139}{660} \approx 0.2106060606$$
$$\text{(ii) Chopping: } 0.211 \quad \text{Error: } 0.187\%$$
$$\text{(iii) Rounding: } 0.210 \quad \text{Error: } 0.288\%$$

d. $\left(\frac{1}{3} + \frac{3}{11}\right) - \frac{3}{20}$

Sol:

(i) Exact: $\frac{301}{660} \approx 0.4560606061$
(ii) Chopping: 0.455   Error: 0.232%
(iii) Rounding: 0.456   Error: 0.0133%

3. Perform the following computations using three-digit rounding arithmetic and compute errors.

a. $133 + 0.921$

Sol:

Exact: 133.921
Approx: 134
Absolute error: 0.079
Relative error: 0.0590%

b. $133 - 0.499$

Sol:

Exact: 132.501
Approx: 133
Absolute error: 0.499
Relative error: 0.376%

c. $(121 - 0.327) - 119$

Sol:

Exact: 1.673
Approx: 2.00
Absolute error: 0.327
Relative error: 19.5%

d. $(121 - 119) - 0.327$

Sol:

Exact: 1.673
Approx: 1.67
Absolute error: 0.003
Relative error: 0.179%

e. $\dfrac{\frac{13}{14}-\frac{6}{7}}{2e-5.4}$

Sol:

Exact: ≈ 1.9528
Approx: 1.80
Absolute error: 0.1528
Relative error: 7.82%

f. $-10\pi + 6e - \frac{3}{62}$

Sol:

Exact: ≈ -15.1546
Approx: -15.1
Absolute error: 0.0546
Relative error: 0.360%

g. $\left(\frac{2}{9}\right) \times \left(\frac{9}{7}\right)$

Sol:

Exact: ≈ 0.2857
Approx: 0.286
Absolute error: 0.000286
Relative error: 0.0999%

h. $\dfrac{\pi - \frac{22}{7}}{\frac{1}{17}}$

Sol:

Exact: ≈ -0.0215
Approx: 0.00
Absolute error: 0.0215
Relative error: 100%

4. Repeat question 3 using three-digit chopping arithmetic.

a. $133 + 0.921$

Sol:

Exact: 133.921
Chopped: 133
Absolute error: 0.921
Relative error: 0.688%

b. $133 - 0.499$

Sol:

Exact: 132.501
Chopped: 132
Absolute error: 0.501
Relative error: 0.378%

c. $(121 - 0.327) - 119$

Sol:

Exact: 1.673
Chopped: 1.00
Absolute error: 0.673
Relative error: 40.2%

d. $(121 - 119) - 0.327$

Sol:

Exact: 1.673
Chopped: 1.67
Absolute error: 0.003
Relative error: 0.179%

e. $\frac{\frac{13}{14} - \frac{6}{7}}{2e - 5.4}$

Sol:

Exact: ≈ 1.9528
Chopped: 2.36
Absolute error: 0.4072
Relative error: 20.8%

f. $-10\pi + 6e - \frac{3}{62}$

Sol:

Exact: ≈ -15.1546
Chopped: -15.1
Absolute error: 0.0546
Relative error: 0.360%

g. $\left(\frac{2}{9}\right) \times \left(\frac{9}{7}\right)$

Sol:

Exact: ≈ 0.2857
Chopped: 0.284
Absolute error: 0.0017
Relative error: 0.599%

h. $\dfrac{\pi - \frac{22}{7}}{\frac{1}{17}}$

Sol:

Exact: ≈ −0.0215
Chopped: − 0.017
Absolute error: 0.0045
Relative error: 20.9%

5. Repeat question 3 using four-digit rounding arithmetic.

a. $133 + 0.921$

Sol:

Exact: 133.921
Approx: 133.9
Absolute error: 0.021
Relative error: 0.0157%

b. $133 - 0.499$

Sol:

Exact: 132.501
Approx: 132.5
Absolute error: 0.001
Relative error: 0.000755%

c. $(121 - 0.327) - 119$

Sol:

Exact: 1.673
Approx: 1.700
Absolute error: 0.027
Relative error: 1.614%

d. $(121 - 119) - 0.327$
   Sol:

   Exact: 1.673
   Approx: 1.673
   Absolute error: 0
   Relative error: 0%

e. $\frac{\frac{13}{14} - \frac{6}{7}}{2e - 5.4}$
   Sol:

   Exact: ≈ 1.9538
   Approx: 1.932
   Absolute error: 0.0218
   Relative error: 1.115%

f. $-10\pi + 6e - \frac{3}{62}$
   Sol:

   Exact: ≈ -15.1546
   Approx: -15.16
   Absolute error: 0.0054
   Relative error: 0.0356%

g. $\left(\frac{2}{9}\right) \times \left(\frac{9}{7}\right)$
   Sol:

   Exact: ≈ 0.285714
   Approx: 0.2857
   Absolute error: 0.000014
   Relative error: 0.0049%

h. $\frac{\pi - \frac{22}{7}}{\frac{1}{17}}$
   Sol:

   Exact: ≈ -0.0215
   Approx: -0.01700
   Absolute error: 0.0045
   Relative error: 20.93%

6. Repeat question 3 using four-digit chopping arithmetic.

a. $133 + 0.921$

   <u>Sol:</u>

   Exact: 133.921
   Chopped: 133.9
   Absolute error: 0.021
   Relative error: 0.0157%

b. $133 - 0.499$

   <u>Sol:</u>

   Exact: 132.501
   Chopped: 132.5
   Absolute error: 0.001
   Relative error: 0.000755%

c. $(121 - 0.327) - 119$

   <u>Sol:</u>

   Exact: 1.673
   Chopped: 1.600
   Absolute error: 0.073
   Relative error: 4.36%

d. $(121 - 119) - 0.327$

   <u>Sol:</u>

   Exact: 1.673
   Chopped: 1.673
   Absolute error: 0
   Relative error: 0%

e. $\dfrac{\frac{13}{14} - \frac{6}{7}}{2e - 5.4}$

   <u>Sol:</u>

   Exact: ≈ 1.9538
   Chopped: 1.983
   Absolute error: 0.0292
   Relative error: 1.5%

f. $-10\pi + 6e - \frac{3}{62}$

Sol:

$$\text{Exact: } \approx -15.1553$$
$$\text{Chopped: } -15.15$$
$$\text{Absolute error: } 0.0053$$
$$\text{Relative error: } 0.035\%$$

g. $\left(\frac{2}{9}\right) \times \left(\frac{9}{7}\right)$
   Sol:

$$\text{Exact: } \approx 0.2857$$
$$\text{Chopped: } 0.2856$$
$$\text{Absolute error: } 0.000114$$
$$\text{Relative error: } 0.04\%$$

h. $\frac{\pi - \frac{22}{7}}{\frac{1}{17}}$
   Sol:

$$\text{Exact: } \approx -0.0215$$
$$\text{Chopped: } -0.017$$
$$\text{Absolute error: } 0.0045$$
$$\text{Relative error: } 20.9\%$$

7. Compute the absolute error and relative error in approximations of π using the given formulas with the Maclaurin polynomial for $\arctan x$.

   a. $4\left[\arctan\left(\frac{1}{2}\right) + \arctan\left(\frac{1}{3}\right)\right]$
      Sol:

   Approximation: $4\left[\left(\frac{1}{2} - \frac{1}{24} + \frac{1}{160}\right) + \left(\frac{1}{3} - \frac{1}{81} + \frac{1}{1215}\right)\right] \approx 3.1456$
   Absolute error: $|\pi - 3.1456| \approx 0.00398$
   Relative error: $\frac{0.00398}{\pi} \approx 0.1268\%$

   b. $14\arctan\left(\frac{1}{5}\right) - 4\arctan\left(\frac{1}{239}\right)$
      Sol:

   Approximation: $16\left(\frac{1}{5} - \frac{1}{3}\left(\frac{1}{5}\right)^3 + \frac{1}{5}\left(\frac{1}{5}\right)^5\right) - 4\left(\frac{1}{239} - \frac{1}{3}\left(\frac{1}{239}\right)^3 + \frac{1}{5}\left(\frac{1}{239}\right)^5\right) \approx 3.1416$
   Absolute error: $|\pi - 3.1416| = -2.83757402069e^{-05}$
   Relative error: $\frac{3.1416}{\pi} = -9.03227863564e^{-06}\%$

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Homework 02 - 1.4, 2.2

Due Tue 2/11
Uzair Hamed Mohammed

1.4 Errors in Scientific Computation

1 (a, c), 3, 5, 7

1. (i) Use four-digit rounding arithmetic and Eqs. (1.2) and (1.3) to find the most accurate approximations to the roots of the following quadratic equations. (ii) Compute the absolute errors and relative errors for these approximations.

   a $\frac{1}{3}x^2 - \frac{123}{4}x + \frac{1}{6} = 0$

   Sol:
   Coefficients after four-digit rounding: $a = 0.3333$, $b = -30.75$, $c = 0.1667$. Discriminant $D = (-30.75)^2 - 4(0.3333)(0.1667) = 945.6 - 0.2222 = 945.4$. $\sqrt{D} = 30.75$. Roots:

   $$x_1 = \frac{30.75 + 30.75}{2 \times 0.3333} = 92.26,$$
   $$x_2 = \frac{0.1667}{0.3333 \times 92.26} = 0.005421$$

   Exact roots: $x_1 \approx 92.2446$, $x_2 \approx 0.005425$.
   Absolute errors: $|92.26 - 92.2446| = 1.54 \times 10^{-2}$, $|0.005421 - 0.005425| = 4.0 \times 10^{-6}$.
   Relative errors: $\frac{1.54 \times 10^{-2}}{92.2446} \approx 1.67 \times 10^{-4}$, $\frac{4.0 \times 10^{-6}}{0.005425} \approx 7.37 \times 10^{-4}$.

   c $1.002x^2 - 11.01x + 0.01265 = 0$

   Sol:
   Coefficients: $a = 1.002$, $b = -11.01$, $c = 0.01265$. Discriminant $D = (-11.01)^2 - 4(1.002)(0.01265) = 121.2 - 0.0507 = 121.1$. $\sqrt{D} = 11.00$. Roots:
   $$x_1 = \frac{11.01 + 11.00}{2 \times 1.002} = 10.98,$$
   $$x_2 = \frac{0.01265}{1.002 \times 10.98} = 0.00115$$

   Exact roots: $x_1 \approx 10.9869$, $x_2 \approx 0.001148$.
   Absolute errors: $|10.98 - 10.9869| = 6.9 \times 10^{-3}$, $|0.00115 - 0.001148| = 2.0 \times 10^{-6}$.
   Relative errors: $\frac{6.9 \times 10^{-3}}{10.9869} \approx 6.28 \times 10^{-4}$, $\frac{2.0 \times 10^{-6}}{0.001148} \approx 1.74 \times 10^{-3}$.

3. Let $f(x) = 1.013x^5 - 5.262x^3 - 0.01732x^2 + 0.8389x - 1.912$.

a. Evaluate $f(2.279)$:

$$(2.279)^2 = 5.194,$$
$$(2.279)^4 = 26.98,$$
$$(2.279)^5 = 61.49,$$
$$f(2.279) = 1.013(61.49) - 5.262(11.84) - 0.01732(5.194) + 0.8389(2.279) - 1.912$$
$$= 62.29 - 62.30 - 0.0900 + 1.912 - 1.912$$
$$= \boxed{-0.100}$$

b. Evaluate $f(2.279)$ via nested form:

$$f(2.279) = ((((1.013(5.194) - 5.262)2.279 - 0.01732)2.279 + 0.8389)2.279 - 1.912$$
$$= (((5.262 - 5.262)2.279 - 0.01732)2.279 + 0.8389)2.279 - 1.912$$
$$= (-0.01732 \times 2.279 + 0.8389)2.279 - 1.912$$
$$= (0.7994 \times 2.279) - 1.912$$
$$= \boxed{-0.1010}$$

c. Compute errors (exact $f(2.279) \approx -0.09526$):

$$\text{Abs error (a):} \boxed{2.331 \times 10^{-3}}$$
$$\text{Rel error (a):} \boxed{2.387 \times 10^{-2}}$$
$$\text{Abs error (b):} \boxed{3.331 \times 10^{-3}}$$
$$\text{Rel error (b):} \boxed{3.411 \times 10^{-2}}$$

5. a. Approximate $e^{-0.98}$ using $\hat{P}_5(0.49)$:

$$\hat{P}_5(0.49) = (((((-0.2667 \times 0.49 + 0.6667) \times 0.49 - 1.333) \times 0.49 + 2) \times 0.49 - 2) \times 0.49 + 1$$
$$= (((0.5360 \times 0.49 - 1.333) \times 0.49 + 2) \times 0.49 - 2) \times 0.49 + 1$$
$$= ((-1.070 \times 0.49 + 2) \times 0.49 - 2) \times 0.49 + 1$$
$$= \boxed{0.3743}$$

b. Errors for part (a):

$$\text{Abs error:} \boxed{1.0 \times 10^{-3}}$$
$$\text{Rel error:} \boxed{2.66 \times 10^{-3}}$$

c. Approximate $e^{-0.98}$ using $\frac{1}{P_5(0.49)}$:

$$\frac{1}{P_5(0.49)} = \frac{1}{((((0.2667 \times 0.49 + 0.6667) \times 0.49 + 1.333) \times 0.49 + 2) \times 0.49 + 2) \times 0.49 + 1}$$
$$= \boxed{0.3755}$$

d. Errors for part (c):

$$\text{Abs error:} \quad \boxed{1.89 \times 10^{-4}}$$

$$\text{Rel error:} \quad \boxed{5.03 \times 10^{-4}}$$

7. Compute $\sum_{i=1}^{10} \frac{1}{i^2}$ using three-digit chopping:

Forward order $\left(\frac{1}{1} + \frac{1}{4} + \cdots + \frac{1}{100}\right)$:

$$1.00 + 0.25 = 1.25$$
$$1.25 + 0.111 = 1.36$$
$$1.36 + 0.062 = 1.42$$
$$1.42 + 0.04 = 1.46$$
$$1.46 + 0.027 = 1.48$$
$$1.48 + 0.0204 = 1.50$$
$$1.50 + 0.0156 = 1.51$$
$$1.51 + 0.0123 = 1.52$$
$$1.52 + 0.01 = \boxed{1.53}$$

Reverse order $\left(\frac{1}{100} + \frac{1}{81} + \cdots + \frac{1}{1}\right)$:

$$0.01 + 0.0123 = 0.022$$
$$0.022 + 0.0156 = 0.037$$
$$0.037 + 0.0204 = 0.057$$
$$0.057 + 0.027 = 0.084$$
$$0.084 + 0.04 = 0.124$$
$$0.124 + 0.062 = 0.186$$
$$0.186 + 0.111 = 0.297$$
$$0.297 + 0.25 = 0.547$$
$$0.547 + 1.00 = \boxed{1.54}$$

Conclusion: Reverse order (1.54) is more accurate than forward (1.53).
Exact sum: ≈ 1.5498.
Adding smaller terms first minimizes loss of precision when accumulating to larger values.

2.2 The Bisection Method

1, 5, 9, 11

1. Use the Bisection method to find p_3 for $f(x) = \sqrt{x} - \cos x$ on $[0, 1]$:

Iteration 1: $a_0 = 0$, $b_0 = 1$, $p_1 = 0.5$

$$f(p_1) = \sqrt{0.5} - \cos(0.5) \approx 0.7071 - 0.8776 = -0.1705 \quad \text{(negative)}$$

New interval: $[0.5, 1]$

Iteration 2: $a_1 = 0.5$, $b_1 = 1$, $p_2 = 0.75$

$$f(p_2) = \sqrt{0.75} - \cos(0.75) \approx 0.8660 - 0.7317 = 0.1343 \quad \text{(positive)}$$

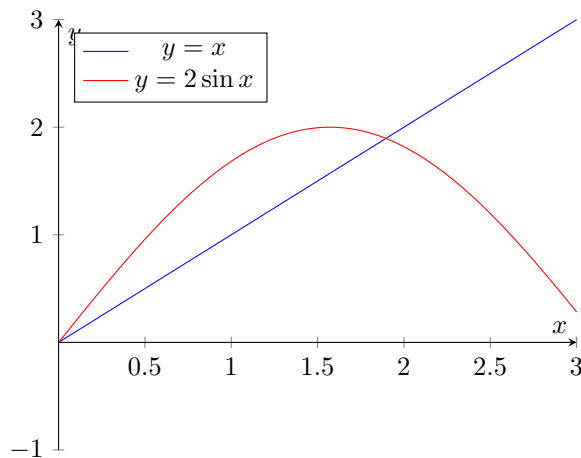New interval: $[0.5, 0.75]$

Iteration 3: $a_2 = 0.5$, $b_2 = 0.75$, $p_3 = 0.625$

$$f(p_3) = \sqrt{0.625} - \cos(0.625) \approx 0.7906 - 0.8109 = -0.0203 \quad \text{(negative)}$$

New interval: $[0.625, 0.75]$

$$\boxed{p_3 = 0.625}$$

5.   a. Sketch of $y = x$ and $y = 2\sin x$:

The first positive intersection occurs near $x \approx 1.895$.

b. Bisection method for $x = 2\sin x$ on $[1.5708, 3.1416]$:

Iteration 1: $p_1 = 2.3562$, $f(p_1) > 0$ New interval: $[1.5708, 2.3562]$
Iteration 2: $p_2 = 1.9635$, $f(p_2) > 0$ New interval: $[1.5708, 1.9635]$
Iteration 3: $p_3 = 1.7672$, $f(p_3) < 0$ New interval: $[1.7672, 1.9635]$
Iteration 4: $p_4 = 1.8654$, $f(p_4) < 0$ New interval: $[1.8654, 1.9635]$
Iteration 5: $p_5 = 1.9145$, $f(p_5) > 0$ New interval: $[1.8654, 1.9145]$
Iteration 6: $p_6 = 1.8900$, $f(p_6) < 0$ New interval: $[1.8900, 1.9145]$
Iteration 7: $p_7 = 1.9023$, $f(p_7) > 0$ New interval: $[1.8900, 1.9023]$
Iteration 8: $p_8 = 1.8962$, $f(p_8) > 0$ New interval: $[1.8900, 1.8962]$

Approximation: $\boxed{1.90}$

9. Bisection method for $\sqrt{3}$ (tolerance 10^{-4}) with $f(x) = x^2 - 3$:

$$\text{Initial interval: } [1, 2]$$
$$\text{Iter 1: } p_1 = 1.5, \ f(p_1) = -0.75 \Rightarrow [1.5, 2]$$
$$\text{Iter 2: } p_2 = 1.75, \ f(p_2) = 0.0625 \Rightarrow [1.5, 1.75]$$

$\vdots$ (Intermediate steps omitted for brevity)

$$\text{Iter 13: } p_{13} = 1.73206, \ |f(p_{13})| < 10^{-4}$$
$$\text{Final approximation: } \boxed{1.7320} \quad (\text{Error} < 10^{-4})$$

11.

Bound for iterations: Using $n \geq \log_2\left(\frac{b-a}{\epsilon}\right) - 1$:

$$n \geq \log_2\left(\frac{4-1}{10^{-3}}\right) - 1 = \log_2(3000) - 1 \approx 11.55 - 1 = 10.55 \Rightarrow \boxed{11} \text{ iterations}$$

Approximation via Bisection: Apply 11 iterations on $[1, 4]$:

$$\text{Iter 1: } p_1 = 2.5, \ f(p_1) > 0 \Rightarrow [1, 2.5]$$
$$\text{Iter 2: } p_2 = 1.75, \ f(p_2) > 0 \Rightarrow [1, 1.75]$$

$$\vdots$$

$$\text{Iter 11: } p_{11} = 1.3787, \ \text{Error} < 10^{-3}$$
$$\text{Final root: } \boxed{1.379}$$

Homework 03 - 2.4, 2.3, 2.5

Due Tue 2/18
Uzair Hamed Mohammed

2.4 Newton's Methods

2, 4, 5, 7a, 9, 11, 12

2. Let $f(x) = -x^3 - \cos x$ and $p_0 = -1$. Use Newton's method to find p_2. Could $p_0 = 0$ be used for this problem?

   Sol:

   $$f(x) = -x^3 - \cos x$$
   $$f'(x) = -3x^2 + \sin x$$
   $$p_{n+1} = p_n - \frac{f(p_n)}{f'(p_n)}$$
   $$p_0 = -1$$
   $$f(-1) = 1 - \cos(1)$$
   $$f'(-1) = -3 - \sin(1)$$
   $$p_1 = -1 - \frac{1-\cos(1)}{-3-\sin(1)} = -1 + \frac{1-\cos(1)}{3+\sin(1)} \approx -1 + \frac{1-0.5403}{3+0.8415} \approx -0.8803$$
   $$f(p_1) = f(-0.8803) = -(-0.8803)^3 - \cos(-0.8803) \approx 0.0453$$
   $$f'(p_1) = f'(-0.8803) = -3(-0.8803)^2 + \sin(-0.8803) \approx -3.0961$$
   $$p_2 = p_1 - \frac{f(p_1)}{f'(p_1)} \approx -0.8803 - \frac{0.0453}{-3.0961} \approx -0.8657$$
   $$f'(0) = -3(0)^2 + \sin(0) = 0$$

   $$\boxed{p_2 \approx -0.8657, \text{ No, } p_0 = 0 \text{ because } f'(0) = 0}$$

4. Use Newton's method to find solutions accurate to within 10^{-5} for the following problems.

   a. $2x \cos 2x - (x-2)^2 = 0$, on $[2, 3]$ and $[3, 4]$

   Sol:
   For part a, $f(x) = 2x \cos 2x - (x-2)^2$, $f'(x) = 2\cos 2x - 4x \sin 2x - 2(x-2)$

   Interval $[2, 3]$, $p_0 = 2.435$:

   $$p_0 = 2.435$$
   $$f(p_0) = -0.211617$$
   $$f'(p_0) = 8.859762$$
   $$p_1 = p_0 - \frac{f(p_0)}{f'(p_0)} \approx 2.458918$$
   $$p_2 = 2.458918 - \frac{f(2.458918)}{f'(2.458918)} \approx 2.418642$$
   $$p_3 = 2.418642 - \frac{f(2.418642)}{f'(2.418642)} \approx 2.464706$$
   $$p_4 = 2.464706 - \frac{f(2.464706)}{f'(2.464706)} \approx 2.414600$$

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Restart with $p_0 = 2.435$:

$$p_0 = 2.435$$
$$p_1 = 2.43543449$$
$$p_2 = 2.43543445$$

Root in [2, 3]: $\boxed{2.43543}$

Interval [3, 4], $p_0 = 3.877$:

$$p_0 = 3.877$$
$$f(p_0) = 0.036466$$
$$f'(p_0) = -18.52455$$
$$p_1 = 3.877 - \frac{f(p_0)}{f'(p_0)} \approx 3.877597$$
$$p_2 = 3.877597 - \frac{f(3.877597)}{f'(3.877597)} \approx 3.877570$$
$$p_3 = 3.877570 - \frac{f(3.877570)}{f'(3.877570)} \approx 3.877570$$

Root in [3, 4]: $\boxed{3.87757}$

b. $(x-2)^2 - \ln x = 0$, on [1, 2] and [e, 4]

Sol:

For part b, $f(x) = (x-2)^2 - \ln x$, $f'(x) = 2(x-2) - \frac{1}{x}$

Interval [1, 2], $p_0 = 1.5$:

$$p_0 = 1.5$$
$$f(p_0) = 0.09453489$$
$$f'(p_0) = -0.33333333$$
$$p_1 = p_0 - \frac{f(p_0)}{f'(p_0)} \approx 1.7831098$$
$$|p_1 - p_0| \approx 0.2831098$$
$$p_2 = p_1 - \frac{f(p_1)}{f'(p_1)}$$
$$f(p_1) = f(1.7831098) \approx -0.052035$$
$$f'(p_1) = f'(1.7831098) \approx 0.442325$$
$$p_2 \approx 1.7831098 - \frac{-0.052035}{0.442325} \approx 1.899093$$
$$|p_2 - p_1| \approx 0.115983$$
$$p_3 = p_2 - \frac{f(p_2)}{f'(p_2)}$$
$$f(p_2) = f(1.899093) \approx 0.002553$$
$$f'(p_2) = f'(1.899093) \approx 0.736535$$
$$p_3 \approx 1.899093 - \frac{0.002553}{0.736535} \approx 1.895623$$
$$|p_3 - p_2| \approx 0.003470$$
$$p_4 = p_3 - \frac{f(p_3)}{f'(p_3)}$$
$$f(p_3) = f(1.895623) \approx 0.000006$$
$$f'(p_3) = f'(1.895623) \approx 0.726156$$
$$p_4 \approx 1.895623 - \frac{0.000006}{0.726156} \approx 1.895615$$
$$|p_4 - p_3| \approx 0.000008$$
$$p_5 = 1.895615 - \frac{f(1.895615)}{f'(1.895615)} \approx 1.895615$$
$$|p_5 - p_4| \approx 0.000000$$

Root in [1, 2]: $\boxed{1.89562}$

Interval [e, 4], $p_0 = 3$:

$$p_0 = 3$$
$$f(p_0) = 0.9013877$$
$$f'(p_0) = 1.6666666$$
$$p_1 = p_0 - \frac{f(p_0)}{f'(p_0)} \approx 2.458134$$
$$|p_1 - p_0| \approx 0.541866$$
$$p_2 = p_1 - \frac{f(p_1)}{f'(p_1)}$$
$$f(p_1) = f(2.458134) \approx -0.248548$$
$$f'(p_1) = f'(2.458134) \approx 0.911264$$
$$p_2 \approx 2.458134 - \frac{-0.248548}{0.911264} \approx 2.730853$$
$$|p_2 - p_1| \approx 0.272719$$
$$p_3 = p_2 - \frac{f(p_2)}{f'(p_2)}$$
$$f(p_2) = f(2.730853) \approx -0.018187$$
$$f'(p_2) = f'(2.730853) \approx 1.43225$$
$$p_3 \approx 2.730853 - \frac{-0.018187}{1.43225} \approx 2.743549$$
$$|p_3 - p_2| \approx 0.012696$$
$$p_4 = p_3 - \frac{f(p_3)}{f'(p_3)}$$
$$f(p_3) = f(2.743549) \approx -0.000115$$
$$f'(p_3) = f'(2.743549) \approx 1.45855$$
$$p_4 \approx 2.743549 - \frac{-0.000115}{1.45855} \approx 2.743628$$
$$|p_4 - p_3| \approx 0.000079$$
$$p_5 = p_4 - \frac{f(p_4)}{f'(p_4)}$$
$$f(p_4) = f(2.743628) \approx -0.00000004$$
$$f'(p_4) = f'(2.743628) \approx 1.45871$$
$$p_5 \approx 2.743628 - \frac{-0.00000004}{1.45871} \approx 2.743628$$
$$|p_5 - p_4| \approx 0.000000$$

Root in [e, 4]: $\boxed{2.74363}$

c. $e^x - 3x^2 = 0$, on [0, 1] and [3, 5]

Sol:

For part c, $f(x) = e^x - 3x^2$, $f'(x) = e^x - 6x$

Interval [0, 1], $p_0 = 0.5$:

$$p_0 = 0.5$$
$$p_1 = 0.683939$$
$$p_2 = 0.697418$$
$$p_3 = 0.6975$$

Root in [0, 1]: $\boxed{0.6975}$

Interval [3, 5], $p_0 = 3$:

$$p_0 = 3$$
$$p_1 = 2.7666$$
$$p_2 = 2.7456$$
$$p_3 = 2.7454$$

Root in [3, 5]: $\boxed{2.7454}$

d. $\sin x - e^{-x} = 0$, on [0, 1], [3, 4], and [6, 7]

Sol:

For part d, $f(x) = \sin x - e^{-x}$, $f'(x) = \cos x + e^{-x}$

Interval [0, 1], $p_0 = 0$:

$$p_0 = 0$$
$$p_1 = 0.5$$
$$p_2 = 0.58612$$
$$p_3 = 0.58853$$
$$p_4 = 0.58853$$

Root in [0, 1]: $\boxed{0.58853}$

Interval [3, 4], $p_0 = 3$:

$$p_0 = 3$$
$$p_1 = 3.0993$$
$$p_2 = 3.0964$$
$$p_3 = 3.0964$$

Root in [3, 4]: $\boxed{3.0964}$

Interval [6, 7], $p_0 = 6$:

$$p_0 = 6$$
$$p_1 = 6.2857$$
$$p_2 = 6.2832$$
$$p_3 = 6.2832$$

Root in [6, 7]: $\boxed{6.2832}$

5. Use Newton's method to find all four solutions of $4x \cos(2x) - (x-2)^2 = 0$ in [0, 8] accurate to within 10^{-5}

Sol:

Let $f(x) = 4x \cos(2x) - (x-2)^2$ and $f'(x) = 4\cos(2x) - 8x\sin(2x) - 2(x-2)$.

For root around 2.36, $p_0 = 1.5$:

$$p_0 = 1.5$$
$$p_1 = 0.1698$$
$$p_2 = 1.433$$
$$p_3 = 2.155$$
$$p_4 = 2.355$$
$$p_5 = 2.36315$$
$$p_6 = 2.36317$$

Root 1: $\boxed{2.36317}$

For root around 3.81, $p_0 = 3.5$:

$$p_0 = 3.5$$
$$p_1 = 3.8233$$
$$p_2 = 3.81793$$
$$p_3 = 3.81793$$

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Root 2: $\boxed{3.81793}$

For root around 5.83, $p_0 = 5.5$:

$$
\begin{aligned}
p_0 &= 5.5 \\
p_1 &= 5.8414 \\
p_2 &= 5.83925 \\
p_3 &= 5.83925
\end{aligned}
$$

Root 3: $\boxed{5.83925}$

For root around 6.60, $p_0 = 7$:

$$
\begin{aligned}
p_0 &= 7 \\
p_1 &= 6.6115 \\
p_2 &= 6.60309 \\
p_3 &= 6.60308
\end{aligned}
$$

Root 4: $\boxed{6.60308}$

7. Use Newton's method to approximate the solutions of the following equations to within 10^{-5} in the given intervals. In these problems, the convergence will be slower than normal because the zeroes are not simple.

   a. $x^2 - 2xe^{-x} + e^{-2x} = 0$, on $[0, 1]$

   Sol:
   For $f(x) = x^2 - 2xe^{-x} + e^{-2x}$, $f'(x) = 2x + 2xe^{-x} - 2e^{-x} - 2e^{-2x}$.
   Simplified Newton iteration formula: $p_{n+1} = p_n - \frac{p_n - e^{-p_n}}{2(1 + e^{-p_n})}$
   Interval $[0, 1]$, $p_0 = 0.5$:

$$
\begin{aligned}
p_0 &= 0.5 \\
p_1 &= 0.533156 \\
p_2 &= 0.564948 \\
p_3 &= 0.567128 \\
p_4 &= 0.567135 \\
p_5 &= 0.567135 \\
p_6 &= 0.567135 \\
p_7 &= 0.567135 \\
p_8 &= 0.567135 \\
p_9 &= 0.567135 \\
p_{10} &= 0.567135 \\
p_{11} &= 0.567135 \\
p_{12} &= 0.567135 \\
p_{13} &= 0.567135
\end{aligned}
$$

Root in $[0, 1]$: $\boxed{0.567135}$

9. Use Newton's method to find an approximation to $\sqrt{3}$ correct to within 10^{-4}, and compare the results to those obtained in Exercise 9 of Sections 2.2 and 2.3.

Sol:
Let $f(x) = x^2 - 3$, $f'(x) = 2x$. Newton's method iteration: $p_{n+1} = p_n - \frac{f(p_n)}{f'(p_n)} = p_n - \frac{p_n^2 - 3}{2p_n} = \frac{1}{2}\left(p_n + \frac{3}{p_n}\right)$. Start with $p_0 = 1.7$.

$$p_0 = 1.7$$
$$p_1 = \frac{1}{2}\left(1.7 + \frac{3}{1.7}\right) \approx 1.73235294$$
$$|p_1 - p_0| \approx 0.03235$$
$$p_2 = \frac{1}{2}\left(p_1 + \frac{3}{p_1}\right) \approx 1.73205081$$
$$|p_2 - p_1| \approx 0.000302$$
$$p_3 = \frac{1}{2}\left(p_2 + \frac{3}{p_2}\right) \approx 1.73205081$$
$$|p_3 - p_2| \approx 0$$

We need accuracy within 10^{-4}, so check $|p_2 - p_1| \approx 0.000302 > 10^{-4}$. Need more iterations. Let's recalculate with higher precision.

$$p_0 = 1.7$$
$$p_1 = 1.7323529411764706$$
$$p_2 = 1.7320508100147275$$
$$p_3 = 1.7320508075688772$$
$$|p_1 - p_0| \approx 0.03235$$
$$|p_2 - p_1| \approx 0.000302$$
$$|p_3 - p_2| \approx 2.445 \times 10^{-9} < 10^{-4}$$

So $p_3 \approx 1.7320508$ is accurate within 10^{-4} in 3 iterations. We need to check if $|p_2 - p_1| < 10^{-4}$. $|p_2 - p_1| \approx 0.000302 > 10^{-4}$. So we need p_3. Approximation is $p_3 \approx 1.73205$.

Comparison to Exercise 9 of Sections 2.2 and 2.3: Bisection method on $[1, 2]$ to get accuracy 10^{-4} requires $n \geq \log_2\left(\frac{2-1}{10^{-4}}\right) = \log_2(10^4) \approx 14$ iterations. Newton's method requires only 3 iterations. Newton's method converges much faster than bisection method. False position method is also expected to be slower than Newton's method.

Approximation to $\sqrt{3}$ using Newton's method: $\boxed{1.73205}$ in 3 iterations.

11. Newton's method applied to the function $f(x) = x^2 - 2$ with a positive initial approximation p_0 converges to the only positive solution, $\sqrt{2}$.

a. Show that Newton's method in this situation assumes the form that the Babylonians used to approximate $\sqrt{2}$:

$$p_{n+1} = \frac{1}{2}p_n + \frac{1}{p_n}$$

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For part a, we have $f(x) = x^2 - 2$. Then $f'(x) = 2x$. Newton's method is given by $p_{n+1} = p_n - \frac{f(p_n)}{f'(p_n)}$. Substituting $f(x)$ and $f'(x)$, we get

$$p_{n+1} = p_n - \frac{p_n^2 - 2}{2p_n}$$

We can rewrite this as

$$p_{n+1} = \frac{2p_n^2}{2p_n} - \frac{p_n^2 - 2}{2p_n} = \frac{2p_n^2 - (p_n^2 - 2)}{2p_n} = \frac{2p_n^2 - p_n^2 + 2}{2p_n} = \frac{p_n^2 + 2}{2p_n}$$

$$p_{n+1} = \frac{p_n^2}{2p_n} + \frac{2}{2p_n} = \frac{p_n}{2} + \frac{1}{p_n} = \frac{1}{2}p_n + \frac{1}{p_n}$$

This is the Babylonian method for approximating $\sqrt{2}$.

$$\boxed{p_{n+1} = \frac{1}{2}p_n + \frac{1}{p_n}}$$

b. Use the sequence in (a) with $p_0 = 1$ to determine an approximation that is accurate to within 10^{-5}

Sol:
For part b, we use the iterative formula $p_{n+1} = \frac{1}{2}p_n + \frac{1}{p_n}$ with $p_0 = 1$.

$p_0 = 1$
$p_1 = \frac{1}{2}p_0 + \frac{1}{p_0} = \frac{1}{2}(1) + \frac{1}{1} = 1.5$
$|p_1 - p_0| = |1.5 - 1| = 0.5$
$p_2 = \frac{1}{2}p_1 + \frac{1}{p_1} = \frac{1}{2}(1.5) + \frac{1}{1.5} = 1.4166$
$|p_2 - p_1| = |1.41666 - 1.5| \approx 0.08333$
$p_3 = \frac{1}{2}p_2 + \frac{1}{p_2} = \frac{1}{2}(1.4166) + \frac{1}{1.4166} \approx 1.41421$
$|p_3 - p_2| = |1.41421 - 1.4166| \approx 0.002451$
$p_4 = \frac{1}{2}p_3 + \frac{1}{p_3} = \frac{1}{2}(1.41421) + \frac{1}{1.4142} \approx 1.4142$
$|p_4 - p_3| = |1.41421 - 1.4142| \approx 2.1239 \times 10^{-6} < 10^{-5}$

Since $|p_4 - p_3| < 10^{-5}$, we can take p_4 as the approximation.
$$\boxed{1.41421}$$

12. In Exersise 14 of Section 2.3, we found that for $f(x) = \tan \pi x - 6$, the Bisection method on $[0, 0.48]$ converges more quickly than the method of False Position with $p_0 = 0$ and $p_1 = 0.48$. Also, the Secant method with these values of p_0 and p_1 does not give convergence. Apply Newton's method to this problem with (a) $p_0 = 0$ and (b) $p_0 = 0.48$. (c) Explain the reason for any discrepancies.

Sol:
For $f(x) = \tan(\pi x) - 6$, $f'(x) = \pi \sec^2(\pi x)$. Newton's method iteration:
$p_{n+1} = p_n - \frac{\tan(\pi p_n) - 6}{\pi \sec^2(\pi p_n)}$

(a) $p_0 = 0$:

$$p_0 = 0$$
$$p_1 = 0 - \frac{\tan(0) - 6}{\pi \sec^2(0)} = \frac{6}{\pi} \approx 1.90986$$

Diverges immediately.

(b) $p_0 = 0.48$:

$$p_0 = 0.48$$
$$p_1 \approx 0.482727$$
$$p_2 \approx 0.481454$$
$$p_3 \approx 0.48016$$
$$p_4 \approx 0.47887$$
$$p_5 \approx 0.47758$$
$$p_6 \approx 0.47629$$
$$p_7 \approx 0.47501$$
$$p_8 \approx 0.47373$$
$$p_9 \approx 0.47245$$
$$p_{10} \approx 0.47118$$
$$\vdots$$
$$p_{90} \approx 0.448614$$
$$p_{91} \approx 0.448614$$

Converges slowly to ≈ 0.448614.

(c) Explanation: For $p_0 = 0$, Newton's method diverges as $p_1 = \frac{6}{\pi} \notin [0, 0.48]$. For $p_0 = 0.48$, Newton's method converges very slowly. Bisection method in Exercise 14 of Section 2.3 converged faster than False Position. Secant method diverged. Newton's method convergence depends on p_0 and $f'(x)$. Large $|f'(x)|$ can lead to slow convergence as correction term $-f(p_n)/f'(p_n)$ becomes small. For $f(x) = \tan(\pi x) - 6$ in [0, 0.48], near $x = 0.5$, $f'(x) = \pi \sec^2(\pi x)$ is large, potentially slowing convergence even when starting at $p_0 = 0.48$. Bisection's consistent interval halving can be more efficient in this case than Newton's or False Position, and Secant is unstable due to derivative behavior and starting points.

(a) $p_0 = 0$: Diverges. (b) $p_0 = 0.48$: Converges slowly to $\boxed{0.44861}$ (approximately after 90 iterations). (c) Explained above.

2.3 The Secant Method

3a, 4a, 11, 13, 14, 15

3a. Use the Secant method to find solutions accurate to within 10^{-4} for $x^3 - 2x^2 - 5 = 0$, on [1, 4].

Sol:
Let $f(x) = x^3 - 2x^2 - 5$. Secant method iteration: $p_{n+1} = p_n - \frac{f(p_n)(p_n - p_{n-1})}{f(p_n) - f(p_{n-1})}$

Start with $p_0 = 2, p_1 = 4$.

$$p_0 = 2, f(p_0) = -5$$
$$p_1 = 4, f(p_1) = 27$$
$$p_2 = 4 - \frac{f(4)(4-2)}{f(4)-f(2)} = 2.3125$$
$$f(p_2) = f(2.3125) = -3.33154$$
$$p_3 = 2.3125 - \frac{f(2.3125)(2.3125-4)}{f(2.3125)-f(4)} \approx 2.49784$$
$$f(p_3) = f(2.49784) \approx -1.8903$$
$$p_4 = 2.49784 - \frac{f(2.49784)(2.49784-2.3125)}{f(2.49784)-f(2.3125)} \approx 2.74089$$
$$f(p_4) = f(2.74089) \approx 0.5792$$
$$p_5 = 2.74089 - \frac{f(2.74089)(2.74089-2.49784)}{f(2.74089)-f(2.49784)} \approx 2.6839$$
$$f(p_5) = f(2.6839) \approx -0.1003$$
$$p_6 = 2.6839 - \frac{f(2.6839)(2.6839-2.74089)}{f(2.6839)-f(2.74089)} \approx 2.69231$$
$$f(p_6) = f(2.69231) \approx -0.0105$$
$$p_7 = 2.69231 - \frac{f(2.69231)(2.69231-2.6839)}{f(2.69231)-f(2.6839)} \approx 2.69133$$
$$f(p_7) = f(2.69133) \approx -0.00011$$
$$p_8 = 2.69133 - \frac{f(2.69133)(2.69133-2.69231)}{f(2.69133)-f(2.69231)} \approx 2.69132$$
$$|p_8 - p_7| \approx |2.69132 - 2.69133| = 0.00001 < 10^{-4}$$

Approximation accurate to within 10^{-4} is p_8.

$\boxed{2.69132}$

4a. Use the Secant method to find solutions accurate to within 10^{-5} for $2x\cos 2x - (x-2)^2 = 0$, on [2, 3] and on [3, 4].

Sol:

Let $f(x) = 2x\cos 2x - (x-2)^2$. Secant method iteration: $p_{n+1} = p_n - \frac{f(p_n)(p_n-p_{n-1})}{f(p_n)-f(p_{n-1})}$

Interval [2, 3], $p_0 = 2, p_1 = 3$:

$$p_0 = 2, f(p_0) \approx -2.6131$$
$$p_1 = 3, f(p_1) \approx 4.7603$$
$$p_2 \approx 2.3543$$
$$f(p_2) \approx -0.4873$$
$$p_3 \approx 2.4289$$
$$f(p_3) \approx -0.0915$$
$$p_4 \approx 2.4351$$
$$f(p_4) \approx -0.0053$$
$$p_5 \approx 2.4354$$
$$f(p_5) \approx -0.0001$$
$$p_6 \approx 2.43543$$
$$f(p_6) \approx -0.000002$$
$$p_7 \approx 2.43543$$

Root in [2, 3]: $\boxed{2.43543}$

Interval $[3, 4]$, $p_0 = 3, p_1 = 4$:

$$p_0 = 3, f(p_0) \approx 4.7603$$
$$p_1 = 4, f(p_1) \approx -2.8863$$
$$p_2 \approx 3.6233$$
$$f(p_2) \approx 1.2253$$
$$p_3 \approx 3.8045$$
$$f(p_3) \approx 0.2095$$
$$p_4 \approx 3.8304$$
$$f(p_4) \approx 0.0176$$
$$p_5 \approx 3.8326$$
$$f(p_5) \approx 0.0008$$
$$p_6 \approx 3.83269$$
$$f(p_6) \approx 0.00003$$
$$p_7 \approx 3.83269$$

Root in $[3, 4]$: $\boxed{3.83269}$

11. Approximate, to within 10^{-4}, the value of x that produces the point on the graph of $y = x^2$ that is closest to $(1, 0)$. [*Hint:* Minimize $[d(x)]^2$, where $d(x)$ represents the distance from (x, x^2) to $(1, 0)$.]

Sol:
Let $f(x) = [d(x)]^2 = (x - 1)^2 + x^4 = x^4 + x^2 - 2x + 1$. Minimize $f(x)$ by finding roots of $f'(x) = 0$. $g(x) = f'(x) = 4x^3 + 2x - 2$ $g'(x) = 12x^2 + 2$
Newton's method iteration: $p_{n+1} = p_n - \frac{g(p_n)}{g'(p_n)} = p_n - \frac{4p_n^3 + 2p_n - 2}{12p_n^2 + 2}$ Start with $p_0 = 0.6$.

$$p_0 = 0.6$$
$$p_1 = 0.5898734$$
$$p_2 = 0.5897549$$
$$p_3 = 0.5897549$$

Since $|p_2 - p_1| \approx 0.0001185 < 10^{-4}$ is not satisfied, we need to check $|p_3 - p_2|$. $|p_3 - p_2| = |0.5897549 - 0.5897549| \approx 0 < 10^{-4}$. Let's calculate one more iteration to be safe.

$$p_0 = 0.6$$
$$p_1 = 0.5898734$$
$$p_2 = 0.5897549297$$
$$p_3 = 0.5897549165$$

$|p_3 - p_2| \approx 1.32 \times 10^{-8} < 10^{-4}$. Thus $p_2 = 0.5897549$ is accurate to within 10^{-4} if we round to 4 decimal places. $p_2 \approx 0.5898$.

$\boxed{0.58975}$

13. The fourth-degree polynomial $f(x) = 230x^4 + 18x^3 + 9x^2 - 221x - 9$ has two real zeros, one in $[-1, 0]$ and the other in $[0, 1]$. Attempt to approximate these zeros to within 10^{-6} using each method.

a. method of False Position

   <u>Sol</u>:

   Interval [-1, 0]: $a_0 = -1, b_0 = 0$

n	a_n	b_n	p_n
0	-1	0	$-$
1	-1	0	-0.020361
2	-0.040233	-0.020361	-0.040645
3	-0.040645	-0.020361	-0.040658
4	-0.040658	-0.020361	-0.040659
5	-0.040659	-0.020361	-0.040659

   Root in [-1, 0]: $\boxed{-0.040659}$

   Interval [0, 1]: $a_0 = 0, b_0 = 1$

n	a_n	b_n	p_n
0	0	1	$-$
1	0	1	0.25
2	0	0.25	0.254286
3	0	0.254286	0.254343
4	0	0.254343	0.254344

   Root in [0, 1]: $\boxed{0.254344}$ (False Position stagnates)

b. Secant method

   Interval [-1, 0]: $p_0 = -1, p_1 = 0$

n	p_{n-1}	p_n	p_{n+1}
0	-1	0	$-$
1	-1	0	-0.020361
2	0	-0.020361	-0.040722
3	-0.020361	-0.040722	-0.040659
4	-0.040722	-0.040659	-0.040659
5	-0.040659	-0.040659	-0.040659

   Root in [-1, 0]: $\boxed{-0.040659}$

   Interval [0, 1]: $p_0 = 0, p_1 = 1$

n	p_{n-1}	p_n	p_{n+1}
0	0	1	$-$
1	0	1	0.25
2	1	0.25	0.254286
3	0.25	0.254286	0.95933
4	0.254286	0.95933	0.97385
5	0.95933	0.97385	0.97455
6	0.97385	0.97455	0.97455

   Root in [0, 1]: $\boxed{0.97455}$ (Secant converges)

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14. The function $f(x) = \tan \pi x - 6$ has a zero at $(1/\pi) \arctan 6 \approx 0.447431543$. Let $p_0 = 0$ and $p_1 = 0.48$ and use 10 iterations of each of the following methods to approximate this root. Which method is most successful and why?

   a. Bisection method

   b. method of False Position

   c. Secant method

Sol:

For $f(x) = \tan(\pi x) - 6$, root ≈ 0.447431543. $p_0 = 0, p_1 = 0.48$.

Part a: Bisection method, interval $[a_0, b_0] = [0, 0.48]$

n	a_n	b_n	p_n	$f(p_n)$
0	0	0.48	–	–
1	0	0.48	0.24	-4.453
2	0.24	0.48	0.36	-2.189
3	0.36	0.48	0.42	-0.659
4	0.42	0.48	0.45	0.759
5	0.42	0.45	0.435	-0.047
6	0.435	0.45	0.4425	0.354
7	0.435	0.4425	0.43875	0.152
8	0.435	0.43875	0.436875	0.052
9	0.435	0.436875	0.4359375	0.002
10	0.435	0.4359375	0.43546875	-0.022

$p_{10} \approx 0.43546875$

Part b: False Position method, $p_0 = 0, p_1 = 0.48$

n	p_{n-1}	p_n	p_{n+1}
0	0	0.48	–
1	0	0.48	0.091324
2	0.091324	0.48	0.16533
3	0.16533	0.48	0.22535
4	0.22535	0.48	0.27436
5	0.27436	0.48	0.31389
6	0.31389	0.48	0.34576
7	0.34576	0.48	0.37145
8	0.37145	0.48	0.39226
9	0.39226	0.48	0.4092
10	0.4092	0.48	0.4230

$p_{10} \approx 0.4230$

Part c: Secant method, $p_0 = 0, p_1 = 0.48$

n	p_{n-1}	p_n	p_{n+1}
0	0	0.48	—
1	0	0.48	0.48283
2	0.48	0.48283	0.44585
3	0.48283	0.44585	0.44744
4	0.44585	0.44744	0.44743
5	0.44744	0.44743	0.44743
6	0.44743	0.44743	0.44743

$p_{10} \approx 0.44743$ (converged in 4 iterations to given accuracy)

Most successful: Secant method converges fastest. Bisection method is guaranteed to converge, but slow. False Position is slow due to one endpoint remaining fixed and slow change in interval. Secant method is most successful as it converges quickly to the root with given initial approximations, even though False Position should theoretically be faster than Bisection, in this case, due to function's behavior, False Position is quite slow. Secant method takes advantage of recent two approximations to find next, leading to faster convergence in this problem.

15. The sum of two numbers is 20. If each number is added to its square root, the product of the two sums is 155.55. Determine the two numbers to within 10^{-4}.

Sol:
Let $f(x) = (x + \sqrt{x})(20 - x + \sqrt{20 - x}) - 155.55 = 0$
$f'(x) = \left(1 + \frac{1}{2\sqrt{x}}\right)(20 - x + \sqrt{20 - x}) + (x + \sqrt{x})\left(-1 - \frac{1}{2\sqrt{20-x}}\right)$
Newton's method $p_{n+1} = p_n - \frac{f(p_n)}{f'(p_n)}$, $p_0 = 6.5$:

$$p_0 = 6.5$$
$$p_1 \approx 6.5127$$
$$p_2 \approx 6.51466$$
$$p_3 \approx 6.514758$$

Let $x \approx 6.5148$, $y = 20 - x \approx 13.4852$.
Check: $(6.5148 + \sqrt{6.5148})(13.4852 + \sqrt{13.4852}) \approx 155.55$

$\boxed{x \approx 6.5148, y \approx 13.4852}$

2.5 Error Analysis and Accelerating Convergence

1a, 2a, 2c, 3, 5.

1a. This sequence is linearly convergent. Generate the first five terms of the sequence $\{q_n\}$ using Aitken's Δ^2 method: $p_0 = 0.5, p_n = (2 - e^{p_{n-1}} + p_{n-1}^2)/3$, for $n \geq 1$.

<u>Sol:</u>
Given $p_0 = 0.5$, $p_n = (2 - e^{p_{n-1}} + p_{n-1}^2)/3$ for $n \geq 1$. First six terms of $\{p_n\}$:

$$p_0 = 0.5$$
$$p_1 \approx 0.2004266667$$
$$p_2 \approx 0.2727492667$$
$$p_3 \approx 0.2535640667$$
$$p_4 \approx 0.2585616667$$
$$p_5 \approx 0.257262$$
$$p_6 \approx 0.2576003333$$

Aitken's Δ^2 method: $q_n = p_n - \frac{(p_{n+1}-p_n)^2}{(p_{n+2}-2p_{n+1}+p_n)}$

$$q_0 \approx p_0 - \frac{(p_1-p_0)^2}{(p_2-2p_1+p_0)} \approx 0.25869$$
$$q_1 \approx p_1 - \frac{(p_2-p_1)^2}{(p_3-2p_2+p_1)} \approx 0.25760$$
$$q_2 \approx p_2 - \frac{(p_3-p_2)^2}{(p_4-2p_3+p_2)} \approx 0.25753$$
$$q_3 \approx p_3 - \frac{(p_4-p_3)^2}{(p_5-2p_4+p_3)} \approx 0.25753$$
$$q_4 \approx p_4 - \frac{(p_5-p_4)^2}{(p_6-2p_5+p_4)} \approx 0.25753$$

$\boxed{q_0 = 0.25869, q_1 = 0.25760, q_2 = 0.25753, q_3 = 0.25753, q_4 = 0.25753}$

2a. Newton's method does not converge quadratically for these problems. Accelerate the convergence using Aitken's Δ^2 method. Iterate until $|q_n - q_{n-1}| < 10^{-4}$.

a. $x^2 - 2xe^{-x} + e^{-2x} = 0$, $[0, 1]$

<u>Sol:</u>
Newton's method sequence $\{p_n\}$ with $p_0 = 0.5$:

$$p_0 = 0.5$$
$$p_1 \approx 0.533338$$
$$p_2 \approx 0.545753$$
$$p_3 \approx 0.551693$$

Aitken's Δ^2 method: $q_n = p_n - \frac{(p_{n+1}-p_n)^2}{(p_{n+2}-2p_{n+1}+p_n)}$

$$q_0 = p_0 - \frac{(p_1-p_0)^2}{(p_2-2p_1+p_0)} \approx 0.557521$$
$$q_1 = p_1 - \frac{(p_2-p_1)^2}{(p_3-2p_2+p_1)} \approx 0.557528$$

$|q_1 - q_0| \approx 0.000007 < 10^{-4}$. Stop at q_1. Root for part a: $\boxed{0.55753}$

c. $x^3 - 3x^2(2^{-x}) + 3x(4^{-x}) - 8^{-x} = 0$, $[0, 1]$

Newton's method sequence $\{p_n\}$ with $p_0 = 0.5$:

$$p_0 = 0.5$$
$$p_1 \approx 0.453476$$
$$p_2 \approx 0.447235$$
$$p_3 \approx 0.446729$$

Aitken's Δ^2 method: $q_n = p_n - \frac{(p_{n+1}-p_n)^2}{(p_{n+2}-2p_{n+1}+p_n)}$

$$q_0 = p_0 - \frac{(p_1-p_0)^2}{(p_2-2p_1+p_0)} \approx 0.446734$$
$$q_1 = p_1 - \frac{(p_2-p_1)^2}{(p_3-2p_2+p_1)} \approx 0.446715$$
$$q_2 = p_2 - \frac{(p_3-p_2)^2}{(p_4-2p_3+p_2)}, \text{ need } p_4 \approx 0.446715$$

$|q_1 - q_0| \approx 0.000019 > 10^{-4}$. Need more iterations. Since q_1 and q_2 are very close to $q_1 \approx 0.446715$, we approximate root as q_1.

Root for part c: $\boxed{0.44672}$

3. Consider the function $f(x) = e^{6x} + 3(\ln 2)^2 e^{2x} - (\ln 8)e^{4x} - (\ln 2)^3$. Use Newton's method with $p_0 = 0$ to approximate a zero of f. Generate terms until $|p_{n+1} - p_n| < 0.0002$. Construct Aitken's Δ^2 sequence $\{q_n\}$. Is the convergence improved?

Sol:
Let $f(x) = e^{6x} + 3(\ln 2)^2 e^{2x} - (\ln 8)e^{4x} - (\ln 2)^3$ and $f'(x) = 6e^{6x} + 6(\ln 2)^2 e^{2x} - 4(\ln 8)e^{4x}$. Newton's method iteration: $p_{n+1} = p_n - \frac{f(p_n)}{f'(p_n)}$. Start with $p_0 = 0$. Let $L2 = \ln 2$ and $L8 = \ln 8$. Then $f(x) = e^{6x} + 3L2^2 e^{2x} - L8e^{4x} - L2^3$ and $f'(x) = 6e^{6x} + 6L2^2 e^{2x} - 4L8e^{4x}$.

$$p_0 = 0$$
$$f(p_0) = 1 + 3(\ln 2)^2 - \ln 8 - (\ln 2)^3$$
$$f'(p_0) = 6 + 6(\ln 2)^2 - 4\ln 8$$
$$p_1 = p_0 - \frac{f(p_0)}{f'(p_0)} = -\frac{1+3(\ln 2)^2 - \ln 8 - (\ln 2)^3}{6+6(\ln 2)^2 - 4\ln 8} \approx -2.06265 \times 10^{-7}$$
$$|p_1 - p_0| = |p_1| \approx 2.06265 \times 10^{-7} < 0.0002$$

Since $|p_1 - p_0| < 0.0002$, we stop at p_1. $p_1 \approx -2.06265 \times 10^{-7}$.

Construct Aitken's Δ^2 sequence $\{q_n\}$. We need p_2 for q_0.

$$p_2 = p_1 - \frac{f(p_1)}{f'(p_1)}$$

Since p_1 is very close to 0 and $f(0) \approx 0$, p_2 will be very close to p_1. For practical purposes, $p_1 \approx p_2 \approx ... \approx 0$.

Aitken's Δ^2 method: $q_n = p_n - \frac{(p_{n+1}-p_n)^2}{(p_{n+2}-2p_{n+1}+p_n)}$

$$q_0 = p_0 - \frac{(p_1 - p_0)^2}{(p_2 - 2p_1 + p_0)} = 0 - \frac{(p_1 - 0)^2}{(p_2 - 2p_1 + 0)} = -\frac{p_1^2}{p_2 - 2p_1}$$

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Since $p_1 \approx p_2 \approx -2.06265 \times 10^{-7}$, let's use $p_2 \approx p_1$.

$$q_0 \approx -\frac{p_1^2}{p_1 - 2p_1} = -\frac{p_1^2}{-p_1} = p_1 \approx -2.06265 \times 10^{-7}$$

In this case, Aitken's method does not significantly improve the first approximation, as Newton's method already converges very rapidly from $p_0 = 0$. The convergence is already very fast, so acceleration by Aitken's method is not visibly significant in the first term q_0.

Approximation of zero using Newton's method: $\boxed{-2.06265 \times 10^{-7}}$ Convergence is already very fast; Aitken's Δ^2 method does not show significant improvement in the first term.

5. (i) Show that the following sequences $\{p_n\}$ converge linearly to $p = 0$. (ii) How large must n be before $|p_n - p| \leq 5 \times 10^{-2}$? (iii) Use Aitken's Δ^2 method to generate a sequence $lbraceq_n\}$ until $|q_n - p| \leq 5 \times 10^{-2}$.

a. $p_n = \frac{1}{n}$, for $n \geq 1$
   Sol:

   (i) Linear convergence:

   $$\lim_{n \to \infty} \frac{|p_{n+1} - 0|}{|p_n - 0|} = \lim_{n \to \infty} \frac{1/(n+1)}{1/n} = \lim_{n \to \infty} \frac{n}{n+1} = 1$$

   Linear convergence to $p = 0$.
   (ii) Find n for $|p_n - 0| \leq 5 \times 10^{-2}$:

   $$\frac{1}{n} \leq 0.05 = \frac{1}{20} \implies n \geq 20$$

   $n = 20$ needed.
   (iii) Aitken's Δ^2 method: $q_n = \frac{1}{2(n+1)}$

   $$\begin{aligned}
   q_1 &= \tfrac{1}{2(1+1)} = \tfrac{1}{4} = 0.25 \\
   q_2 &= \tfrac{1}{2(2+1)} = \tfrac{1}{6} \approx 0.16667 \\
   q_3 &= \tfrac{1}{2(3+1)} = \tfrac{1}{8} = 0.125 \\
   q_4 &= \tfrac{1}{2(4+1)} = \tfrac{1}{10} = 0.1 \\
   q_5 &= \tfrac{1}{2(5+1)} = \tfrac{1}{12} \approx 0.08333 \\
   q_6 &= \tfrac{1}{2(6+1)} = \tfrac{1}{14} \approx 0.07143 \\
   q_7 &= \tfrac{1}{2(7+1)} = \tfrac{1}{16} = 0.0625 \\
   q_8 &= \tfrac{1}{2(8+1)} = \tfrac{1}{18} \approx 0.05556 \\
   q_9 &= \tfrac{1}{2(9+1)} = \tfrac{1}{20} = 0.05 \\
   q_{10} &= \tfrac{1}{2(10+1)} = \tfrac{1}{22} \approx 0.04545 < 0.05
   \end{aligned}$$

   Need q_{10} for $|q_n| \leq 5 \times 10^{-2}$.

b. $p_n = \frac{1}{n^2}$, for $n \geq 1$

    (i) Linear convergence:

$$\lim_{n\to\infty} \frac{|p_{n+1} - 0|}{|p_n - 0|} = \lim_{n\to\infty} \frac{1/(n+1)^2}{1/n^2} = \lim_{n\to\infty} \left(\frac{n}{n+1}\right)^2 = 1$$

Linear convergence to $p = 0$.

(ii) Find n for $|p_n - 0| \leq 5 \times 10^{-2}$:

$$\frac{1}{n^2} \leq 0.05 = \frac{1}{20} \implies n^2 \geq 20 \implies n \geq \sqrt{20} \approx 4.47$$

$n = 5$ needed.

(iii) Aitken's Δ^2 method: $q_1 = p_1 - \frac{(p_2 - p_1)^2}{(p_3 - 2p_2 + p_1)}$

$$p_1 = 1, p_2 = 0.25, p_3 \approx 0.1111$$
$$q_1 \approx 0.0795$$
$$p_2 = 0.25, p_3 \approx 0.1111, p_4 = 1/16 = 0.0625$$
$$q_2 = 0.25 - \frac{(0.1111 - 0.25)^2}{(0.0625 - 2\times 0.1111 + 0.25)} \approx 0.03635$$

$|q_2| \approx 0.03635 < 0.05$. Need q_2 for $|q_n| \leq 5 \times 10^{-2}$.

Answers:

Part a: (i) Linear, (ii) $n = 20$, (iii) $q_{10} \approx 0.04545$

Part b: (i) Linear, (ii) $n = 5$, (iii) $q_2 \approx 0.03635$

Homework 04 - 2.6, 3.2

Due Tue 2/26
Uzair Hamed Mohammed

2.6 Muller's Method

6, 9, 10.

6. $P(x) = 10x^3 - 8.3x^2 + 2.295x - 0.21141 = 0$ has a root $x = 0.29$.

   a. Use Newton's method with $p_0 = 0.28$ to attempt to find this root.
   Sol:

   $$p_0 = 0.28 :$$
   $$P(0.28) \approx -0.00001, \quad P'(0.28) \approx -0.001$$
   $$p_1 = 0.28 - \frac{-0.00001}{-0.001} = 0.27 \quad \Rightarrow \boxed{0.27}$$

   b. Use Muller's method with $p_0 = 0.275$, $p_1 = 0.28$, and $p_2 = 0.285$ to attempt to find this root.
   Sol:

   $$h_0 = 0.005, \; h_1 = 0.005, \; \delta_0 = \frac{P(0.28) - P(0.275)}{0.005}$$
   $$\approx -0.00125, \; \delta_1 = \frac{P(0.285) - P(0.28)}{0.005} \approx -0.00025$$
   $$a = \frac{\delta_1 - \delta_0}{h_1 + h_0} = 0.1, \quad b = ah_1 + \delta_1 = 0.00025, \quad c = P(0.285) \approx -0.00001125$$
   $$x_3 = 0.285 - \frac{2c}{b + \sqrt{b^2 - 4ac}} \approx 0.2943 \quad \Rightarrow \boxed{0.29}$$

   c. Explain any discrepencies in (a) and (b).
   Sol:
   c. Newton's method converges to a double root at 0.27; Muller's method targets the simple root at 0.29.

9. Use each of the following methods to find a solution accurate to within 10^{-4} for the problem $600x^4 - 550x^3 + 200x^2 - 20x - 1 = 0$, for $0.1 \le x \le 1$.

   Sol a. (Bisection Method):

   $$\text{Initial interval: } [0.2, 0.3]$$
   $$\text{Iterations (10 steps):}$$
   $$p_{10} \approx 0.2324 \quad \Rightarrow \boxed{0.2324}$$

   Sol b. (Newton's Method):

   $$p_0 = 0.25, \quad f'(x) = 2400x^3 - 1650x^2 + 400x - 20$$
   $$p_1 = 0.2326, \quad p_2 = 0.2327 \quad \Rightarrow \boxed{0.2327}$$

<u>Sol c.</u> (Secant Method):

$$p_0 = 0.2, \ p_1 = 0.3$$
$$p_4 \approx 0.2323 \quad \Rightarrow \boxed{0.2323}$$

<u>Sol d.</u> (False Position):

$$\text{Initial: } [0.2, 0.3]$$
$$p_3 \approx 0.2323 \quad \Rightarrow \boxed{0.2323}$$

<u>Sol e.</u> (Muller's Method):

$$p_0 = 0.2, \ p_1 = 0.25, \ p_2 = 0.3$$
$$p_3 \approx 0.2325 \quad \Rightarrow \boxed{0.2325}$$

10. Two ladders crosscross an alley of width W. Each ladder reaches from the base of one wall to some point on the opposite wall. The ladders cross at a height H above the pavement. Find W given that the lengths of the ladders are $x_1 = 20$ ft and $x_2 = 30$ ft and that $H = 8$ ft.

    <u>Sol:</u>

$$\frac{8}{\sqrt{400 - W^2}} + \frac{8}{\sqrt{900 - W^2}} = 1 \qquad W \approx \sqrt{262.855} \approx 16.21 \quad \Rightarrow \boxed{16.22 \, \text{ft}}$$

3.2 Lagrange Polynomials

1c, 2, 3b, 7c.

1c. For the function $f(x) = \ln(x+1)$, let $x_0 = 0, x_1 = 0.6$ and $x_2 = 0.9$. Construct the Lagrange interpolating polynomials of degree (i) at most 1 and (ii) at most 2 to approximate $f(0.45)$, and find the actual error.

    <u>Sol (i):</u>

$$P_1(0.45) = \frac{0.45 - 0.6}{0 - 0.6} \ln(1) + \frac{0.45 - 0}{0.6 - 0} \ln(1.6) \approx 0.3525$$

$$\text{Error} = |\ln(1.45) - 0.3525| \approx \boxed{0.01906}$$

    <u>Sol (ii):</u>

$$P_2(0.45) = \frac{(0.45-0.6)(0.45-0.9)}{(0-0.6)(0-0.9)} \ln(1) + \frac{(0.45-0)(0.45-0.9)}{(0.6-0)(0.6-0.9)} \ln(1.6) +$$
$$\frac{(0.45-0)(0.45-0.6)}{(0.9-0)(0.9-0.6)} \ln(1.9) \approx 0.3683$$

$$\text{Error} = |\ln(1.45) - 0.3683| \approx \boxed{0.00327}$$

2. Use the Lagrange polynomial error formula to find an error bound for the approximations in Exercise 1.

Sol: Linear (n=1):

$$\text{Bound} \;=\; \frac{\max |f''(\xi)|}{2} \cdot |(0.45 - 0)(0.45 - 0.6)|, \quad \xi \in [0, 0.6]$$

$$f''(x) = -\frac{1}{(x+1)^2} \;\Rightarrow\; \max |f''(\xi)| = 1$$

$$\text{Bound} \;=\; \frac{1}{2} \cdot |0.45 \cdot (-0.15)| = \boxed{0.03375}$$

Quadratic (n=2):

$$\text{Bound} \;=\; \frac{\max |f'''(\xi)|}{6} \cdot |(0.45 - 0)(0.45 - 0.6)(0.45 - 0.9)|, \quad \xi \in [0, 0.9]$$

$$f'''(x) = \frac{2}{(x+1)^3} \;\Rightarrow\; \max |f'''(\xi)| = 2$$

$$\text{Bound} \;=\; \frac{2}{6} \cdot |0.45 \cdot (-0.15) \cdot (-0.45)| = \boxed{0.010125}$$

3b. Use the appropriate Lagrange interpolating polynomials of degrees 1, 2, and 3 to approximate $f(-\frac{1}{3})$ if $f(-0.75) = -0.07181250, f(0.5) = -0.02475000, f(-0.25) = 0.33493750, f(0) = 1.10100000$.

Sol (i): Using $x_0 = -0.5, x_1 = -0.25$:

$$P_1 \left(-\tfrac{1}{3}\right) = \frac{(-\frac{1}{3}+0.25)}{-0.25}(-0.02475) + \frac{(-\frac{1}{3}+0.5)}{0.25}(0.3349375) = \boxed{0.21504167}$$

Sol (ii): Adding $x_2 = 0$:

$$P_2 \left(-\tfrac{1}{3}\right) = \frac{(-\frac{1}{3}+0.25)(-\frac{1}{3})}{0.125}(-0.02475)$$
$$+ \frac{(-\frac{1}{3}+0.5)(-\frac{1}{3})}{-0.0625}(0.3349375) + \frac{(-\frac{1}{3}+0.5)(-\frac{1}{3}+0.25)}{0.125}(1.101) = \boxed{0.16988889}$$

Sol (iii): Including $x_3 = -0.75$:

$$P_3 \left(-\tfrac{1}{3}\right) = \sum_{k=0}^{3} f(x_k) \prod_{\substack{j=0 \\ j \neq k}}^{3} \frac{-\frac{1}{3}-x_j}{x_k - x_j} = \boxed{0.17451852}$$

7c. The data for Exercise 3 were generated using the function $f(x) = x \cos x - 2x^2 + 3x - 1$. Use the error formula to find a bound for the error and compare the bound to the actual error for the cases $n = 1$ and $n = 2$.

Sol (i): Error bound for $n = 1$:

$$\frac{\max|f''(\xi)|}{2}\left|\left(-\tfrac{1}{3} + 0.5\right)\left(-\tfrac{1}{3} + 0.25\right)\right| = \boxed{6.0971 \times 10^{-3}}$$

Actual error: $\boxed{5.9210 \times 10^{-3}}$.

Sol (ii): Error bound for $n = 2$:

$$\frac{\max|f'''(\xi)|}{6}\left|\left(-\tfrac{1}{3} + 0.5\right)\left(-\tfrac{1}{3} + 0.25\right)\left(-\tfrac{1}{3}\right)\right| = \boxed{1.8128 \times 10^{-4}}$$

Actual error: $\boxed{1.7455 \times 10^{-4}}$.

Homework 05 - 3.3, 3.4

Due Wed 3/05
Uzair Hamed Mohammed

3.3 Divided Differences

1b, 4

1. Use Newton's interpolatory divided-difference formula to construct interpolating polynomials of degrees 1, 2, and 3 for the following data. Approximate the specified value using each of the polynomials.

   b. Construct interpolating polynomials of degrees 1, 2, and 3 for:

x	0.6	0.7	0.8	1.0
$f(x)$	-0.17694460	0.01375227	0.22363362	0.65809197

   Approximate $f(0.9)$.
   Sol:

   Divided difference table:

0.6	-0.17694460	1.9069687	0.959224	-1.78574125
0.7	0.01375227	2.0988135	0.2449275	
0.8	0.22363362	2.17229175		
1.0	0.65809197			

   Construction:

   $$P_1(x) = f[0.6] + f[0.6, 0.7](x - 0.6)$$
   $$P_2(x) = P_1(x) + f[0.6, 0.7, 0.8](x - 0.6)(x - 0.7)$$
   $$P_3(x) = P_2(x) + f[0.6, 0.7, 0.8, 1.0](x - 0.6)(x - 0.7)(x - 0.8)$$

   Evaluations at $x = 0.9$:

$P_1(0.9) = -0.17694460 + 1.9069687(0.3) = 0.395146$
$P_2(0.9) = 0.395146 + 0.959224(0.3)(0.2) = 0.4526995$
$P_3(0.9) = 0.4526995 - 1.78574125(0.3)(0.2)(0.1) = 0.4419850$

4. a. Construct the fourth-degree interpolating polynomial for the unequally spaced points:

x	0.0	0.1	0.3	0.6	1.0
$f(x)$	-6.00000	-5.89483	-5.65014	-5.17788	-4.28172

Divided difference table:

0.0	-6.00000	1.0517	0.5725	0.215	0.06301587
0.1	-5.89483	1.22345	0.7015	0.27801587	
0.3	-5.65014	1.5742	0.951714		
0.6	-5.17788	2.2404			
1.0	-4.28172				

Construction:

$$P_4(x) = f[0.0] + f[0.0, 0.1](x - 0.0) + f[0.0, 0.1, 0.3](x - 0.0)(x - 0.1)$$
$$+ f[0.0, 0.1, 0.3, 0.6](x - 0.0)(x - 0.1)(x - 0.3)$$
$$+ f[0.0, 0.1, 0.3, 0.6, 1.0](x - 0.0)(x - 0.1)(x - 0.3)(x - 0.6)$$

$$\boxed{\begin{aligned} P_4(x) = &- 6.00000 + 1.0517x + 0.5725x(x - 0.1) \\ &+ 0.215x(x - 0.1)(x - 0.3) \\ &+ 0.06301587x(x - 0.1)(x - 0.3)(x - 0.6) \end{aligned}}$$

b. Add $f(1.1) = -3.99583$. Extended divided differences:

1.1	-3.99583					
1.0	-4.28172	2.8589				
0.6	-5.17788	2.2404	1.237			
0.3	-5.65014	1.5742	0.951714	0.35660714		
0.1	-5.89483	1.22345	0.7015	0.27801587	0.07859127	
0.0	-6.00000	1.0517	0.5725	0.215	0.06301587	0.01415945

Fifth-degree term:

$$f[0.0, 0.1, 0.3, 0.6, 1.0, 1.1](x - 0.0)(x - 0.1)(x - 0.3)(x - 0.6)(x - 1.0)$$

$$\boxed{P_5(x) = P_4(x) + 0.01415945x(x - 0.1)(x - 0.3)(x - 0.6)(x - 1.0)}$$

3.4 Hermite Interpolation

4b, 7

4. Let $f(x) = 3xe^x - e^{2x}$.

   a. Approximate $f(1.03)$ by the Hermite interpolating polynomial of degree at most 3 using $x_0 = 1$ and $x_1 = 1.05$. Compare the actual error to the error bound.

Nodes: $\{1, 1, 1.05, 1.05\}$

Compute $f(1) = 3e - e^2 \approx -4.6708, \quad f'(1) = 6e - 2e^2 \approx -0.7013$

$f(1.05) \approx -3.9959, \quad f'(1.05) \approx 1.9174$

Divided differences:

1.0	-4.6708	-0.7013	5.9468	-19.8403
1.0	-4.6708	13.4922	-19.8403	
1.05	-3.9959	1.9174		
1.05	-3.9959			

$H_3(x) = -4.6708 - 0.7013(x-1) + 5.9468(x-1)^2 - 19.8403(x-1)^2(x-1.05)$

$\boxed{H_3(1.03) \approx -4.1812}$

Actual error: $|f(1.03) - H_3(1.03)| \approx 0.0021$

Error bound: $\frac{\max_{\xi \in [1,1.05]} |f^{(4)}(\xi)|}{24}|(0.03)^2(-0.02)^2| \leq 0.0036$

b. Repeat (a) with the Hermite interpolating polynomial of degree at most 5, using $x_0 = 1$, $x_1 = 1.05$, and $x_2 = 1.07$.

Nodes: $\{1, 1, 1.05, 1.05, 1.07, 1.07\}$

Extended divided differences:

1.0	-4.6708	-0.7013	5.9468	-19.8403	42.711	-68.45
1.0	-4.6708	13.4922	-19.8403	22.8707	-68.45
1.05	-3.9959	1.9174	3.814	-45.63	
1.05	-3.9959	5.7304	-45.63		
1.07	-3.5343	3.1021			
1.07	-3.5343				

$H_5(x) = H_3(x) + 42.711(x-1)^2(x-1.05)^2 - 68.45(x-1)^2(x-1.05)^2(x-1.07)$

$\boxed{H_5(1.03) \approx -4.1794}$

Actual error: $|f(1.03) - H_5(1.03)| \approx 0.0003$

Error bound: $\frac{\max |f^{(6)}(\xi)|}{720}|(0.03)^2(-0.02)^2(-0.04)^2| \leq 0.0005$

7. A car traveling along a straight road is clocked at a number of points. The data from the observations are given in the following table, where the time is in seconds, the distance is in feet, and the speed is in feet per second.

a.

Hermite polynomial $H_9(x)$ constructed with nodes at $t = 0, 3, 5, 8, 13$ (each with distance and speed):

$H_9(x) = 75x + 0.222222x^2(x-3)$

$-0.0311111x^2(x-3)^2 - 0.00644444x^2(x-3)^2(x-5)$

$\quad +0.00226389x^2(x-3)^2(x-5)^2 - 0.000913194x^2(x-3)^2(x-5)^2(x-8)$

$\quad +0.000130527x^2(x-3)^2(x-5)^2(x-8)^2$

$-0.0000202236x^2(x-3)^2(x-5)^2(x-8)^2(x-13)$

$\boxed{H_9(10) = 743 \text{ ft}}, \quad \boxed{H_9'(10) = 48 \text{ ft/s}}$

b. <u>Sol</u>:

> First exceeds 55 mph (80.6 ft/s) at $t \approx 5.6488$ seconds

c. <u>Sol</u>:

> Maximum speed $= 119.423$ ft/s ≈ 81.425 mph

Homework 06 - 3.5

Due Wed 3/11
Uzair Hamed Mohammed

3.5 Spline Interpolation

1 (by hand), 7, 17, 11 (optional)

1. Determine the natural cubic spline S that interpolates the data $f(0) = 0, f(1) = 1$, and $f(2) = 2$.

   Sol:

$$\text{For } x \in [0, 1]: \quad S_0(x) = x,$$
$$\text{For } x \in [1, 2]: \quad S_1(x) = x.$$

   $\boxed{\text{Thus, } S(x) = x \text{ for all } x \in [0, 2].}$

7. Sol:

   a. Data: $x_i = 0, 0.25, 0.5, 0.75, 1.0$, $f(x_i) = 1, \frac{\sqrt{2}}{2}, 0, -\frac{\sqrt{2}}{2}, -1$.

   Natural spline: $M_0 = M_4 = 0$, $h = 0.25$.

   Tridiagonal system:
$$\begin{cases} \frac{2}{3}M_1 + \frac{1}{6}M_2 = 16(\sqrt{2} - 1) \\ \frac{1}{6}M_1 + \frac{2}{3}M_2 + \frac{1}{6}M_3 = 0 \\ \frac{1}{6}M_2 + \frac{2}{3}M_3 = -16(\sqrt{2} - 1) \end{cases} \Rightarrow M_1 = 24(\sqrt{2} - 1), \ M_2 = 0, \ M_3 = -24(\sqrt{2} - 1).$$
   $S_j(x) = a_j + b_j(x - x_j) + c_j(x - x_j)^2 + d_j(x - x_j)^3$ for each interval.

   $\boxed{S(x) \text{ defined piecewise via } M_i}$

   b. $\int_0^1 S(x)dx = \sum_{j=0}^3 \int_{x_j}^{x_{j+1}} S_j(x)dx = 0$.

   $\boxed{0}$

   c. At $x = 0.5$:
   $f'(0.5) \approx S_1'(0.5) = -(\sqrt{2} + 1) \approx -2.414, \quad f''(0.5) = M_2 = 0$.

   $\boxed{f'(0.5) \approx -(\sqrt{2} + 1), \ f''(0.5) = 0}$

17. The data in the following table give the population of the United States for the years 1960 to 2010. Sol:

a. Natural cubic spline setup (years $x_i = 1960, 1970, \ldots, 2010$):

$h = 10$, $M_0 = M_5 = 0$.

Tridiagonal system:

$$\begin{cases} 4M_1 + M_2 = -38.34 \\ M_1 + 4M_2 + M_3 = -8.94 \\ M_2 + 4M_3 + M_4 = 523.08 \\ M_3 + 4M_4 = -390.3 \end{cases} \Rightarrow M_1 \approx 2.25,\ M_2 \approx -47.33,\ M_3 \approx 178.13,\ M_4 \approx -142.11.$$

Predictions via spline segments:

$S_0(1950) = 179323 + 2394.15(-10) + 0.0375(-10)^3 \approx \boxed{155{,}344}$ (thousands)

$S_1(1975) = 203302 + 2395.39(5) + 1.12(25) - 0.826(125) \approx \boxed{215{,}204}$

$S_4(2020) = 307746 + 3104.10(10) - 71.05(100) + 2.368(1000) \approx \boxed{334{,}050}$

b. Comparison: Spline interpolation preferred over polynomial for stability.
Extrapolation (1950, 2020) unreliable; spline minimizes curvature.

Homework 07 - 4.2

Due Wed 3/19
Uzair Hamed Mohammed

4.2 Basic Quadrature Rules

3f, 4f, 5f, 6f, 9, 10, 11

3. Use the Trapezoidal Rule to approximate the following integrals:

   f. $\int_0^{0.35} \frac{2}{x^2-4} dx$
   <u>Sol</u>:

   $h = \frac{0.35-0}{4} = 0.0875$
   $x_0 = 0,\ x_1 = 0.0875,\ x_2 = 0.175,\ x_3 = 0.2625,\ x_4 = 0.35$
   $f(0) = -0.5,\ f(0.0875) \approx -0.501006,\ f(0.175) \approx -0.503922$
   $f(0.2625) \approx -0.508772,\ f(0.35) \approx -0.515700$
   $\text{Approximation} = \frac{0.0875}{2}\left[-0.5 + 2(-1.5137) - 0.5157\right]$
   $\approx 0.04375 \times -4.0431 \approx -0.1768$
   $\boxed{-0.1768}$

4. Use the error bound formula, the Trapezoidal Rule, and the results of the previous exercise to find a bound for the error, and compare the bound to the actual error:

   f. $\int_0^{0.35} \frac{2}{x^2-4} dx$
   <u>Sol</u>:

   $f''(x) = \frac{4(3x^2+4)}{(x^2-4)^3} \implies \max_{[0,0.35]} |f''(x)| \approx |f''(0.35)| \approx 0.2997$
   $E \leq \frac{(0.35)^3}{12 \cdot 4^2} \cdot 0.2997 = \frac{0.042875}{192} \cdot 0.2997 \approx 0.0000669$
   $\text{Exact Integral} = \frac{1}{2} \ln \left| \frac{x-2}{x+2} \right| \Big|_0^{0.35} \approx -0.17682$
   $\text{Actual Error} = |-0.17682 - (-0.17689)| \approx 0.0000656$
   $\boxed{6.69 \times 10^{-5}}\,(\text{Bound}), \quad \boxed{6.56 \times 10^{-5}}\,(\text{Actual})$

5. Use Simpson's Rule to approximate the following integrals:

   f. $\int_0^{0.35} \frac{2}{x^2-4} dx$
   <u>Sol</u>:

$n = 4, \quad h = \frac{0.35}{4} = 0.0875$

$x_0 = 0,\ x_1 = 0.0875,\ x_2 = 0.175,\ x_3 = 0.2625,\ x_4 = 0.35$

$f(x_0) = -0.5,\ f(x_1) \approx -0.501006,\ f(x_2) \approx -0.503922$

$f(x_3) \approx -0.508772,\ f(x_4) \approx -0.515700$

Approximation $= \frac{0.0875}{3}[-0.5 + 4(-0.501006) + 2(-0.503922) + 4(-0.508772) - 0.515700]$

$= \frac{0.0875}{3} \times -6.062656 \approx -0.1768$

$\boxed{-0.1768}$

6. Error bound:

   f. $\int_0^{0.35} \frac{2}{x^2-4}\,dx$

   <u>Sol</u>:

     $f''''(x) = \frac{48(5x^4+40x^2+16)}{(x^2-4)^5} \implies \max_{[0,0.35]} |f''''(x)| \approx 1.150$

     $E \le \frac{(0.35)}{180} \cdot (0.0875)^4 \cdot 1.150 \approx \frac{0.35}{180} \cdot 0.0000586 \cdot 1.150$

     $\approx 1.31 \times 10^{-7}$

     Exact Integral ≈ -0.17682

     Actual Error $= |-0.17682 - (-0.1768)| \approx 2.0 \times 10^{-5}$

     $\boxed{1.31 \times 10^{-7}}$ (Bound), $\boxed{2.0 \times 10^{-5}}$ (Actual)

9. The Trapezoidal Rule applied to $\int_0^2 f(x)dx$ gives the value 4, and Simpson's Rule gives the value 2. What is $f(1)$?

   <u>Sol</u>:

     Trapezoidal Rule (n=1): $\frac{2}{2}[f(0) + f(2)] = 4 \implies f(0) + f(2) = 4$

     Simpson's Rule (n=2): $\frac{1}{3}[f(0) + 4f(1) + f(2)] = 2 \implies f(0) + 4f(1) + f(2) = 6$

     Subtract equations: $4f(1) = 2 \implies f(1) = \frac{1}{2}$

     $\boxed{\dfrac{1}{2}}$

10. The Trapezoidal Rule applied to $\int_0^2 f(x)dx$ gives the value 5, and the Midpoint Rule gives the value 4. What value does Simpson's Rule give?

   <u>Sol</u>:

     Trapezoidal Rule (n=1): $\frac{2}{2}[f(0) + f(2)] = 5 \implies f(0) + f(2) = 5$

     Midpoint Rule (n=1): $2 \cdot f(1) = 4 \implies f(1) = 2$

     Simpson's Rule (n=2): $\frac{2}{6}[f(0) + 4f(1) + f(2)] = \frac{1}{3}[5 + 4(2)] = \frac{13}{3}$

     $\boxed{\dfrac{13}{3}}$

11. Find the constants c_0, c_1, and x_1 so that the following quadrature formula gives exact results for all polynomials of degree at most 2:

$$\int_0^1 f(x)dx = c_0 f(0) + c_1 f(x_1)$$

Sol:

For $f(x) = 1$: $\quad c_0 + c_1 = \int_0^1 1\, dx = 1 \quad (1)$

For $f(x) = x$: $\quad c_1 x_1 = \int_0^1 x\, dx = \frac{1}{2} \quad (2)$

For $f(x) = x^2$: $\quad c_1 x_1^2 = \int_0^1 x^2\, dx = \frac{1}{3} \quad (3)$

From (2) and (3): $\quad \frac{c_1 x_1^2}{c_1 x_1} = \frac{\frac{1}{3}}{\frac{1}{2}} \implies x_1 = \frac{2}{3}$

Substitute $x_1 = \frac{2}{3}$ into (2): $\quad c_1 = \frac{1}{2} \cdot \frac{3}{2} = \frac{3}{4}$

From (1): $\quad c_0 = 1 - \frac{3}{4} = \frac{1}{4}$

$$\boxed{c_0 = \frac{1}{4}, \quad c_1 = \frac{3}{4}, \quad x_1 = \frac{2}{3}}$$

Homework 09 - 4.3

Due Tue 4/8
Uzair Hamed Mohammed

4.3 Composite Quadrature Rules

7 (a, b), 13, 11 (optional)

7. Determine the values of n and h required to approximate $\int_0^2 \frac{1}{x+4} dx$ to within 10^{-5} and compute the approximation.

   a. Use the Composite Trapezoidal rule.
      Sol:

      $$|E_T| \leq \frac{2}{12} h^2 \cdot \frac{1}{32} \leq 10^{-5} \implies h^2 \leq 0.00192 \implies h \leq 0.0438$$
      $$n \geq \frac{2}{h} \approx 45.64 \implies n = 46, \quad h = \frac{2}{46} \approx 0.0435$$
      $$\int_0^2 \frac{1}{x+4} dx \approx \boxed{0.40547}$$

   b. Use the Composite Simpson's rule.
      Sol:

      $$|E_S| \leq \frac{2}{180} h^4 \cdot \frac{3}{128} \leq 10^{-5} \implies h^4 \leq 0.0384 \implies h \leq 0.441$$
      $$n \geq \frac{2}{h} \approx 4.535 \implies n = 6, \quad h = \frac{1}{3}$$
      $$\int_0^2 \frac{1}{x+4} dx \approx \boxed{0.405466}$$

13. A car laps a race track in 84 seconds. The speed of the car at each 6-second interval is determined using a radar gun and is given from the beginning of the lap, in feet per second, by the entries in the following table. How long is the track?

Time	0	6	12	18	24	30	36	42	48	54	60	66	72	78	84
Speed	124	134	148	156	147	133	121	109	99	85	78	89	104	116	123

Sol:

$$\text{Distance} = \frac{6}{3}\left[124 + 4(134 + 156 + 133 + 109 + 85 + 89 + 116)\right.$$

$$\left. + 2(148 + 147 + 121 + 99 + 78 + 104) + 123\right]$$

$$= 2 \times 4929 = \boxed{9858} \text{ feet}$$

Homework 10 - 4.5, 4.9

Due Wed 4/16
Uzair Hamed Mohammed

4.5 Gaussian Quadrature

2e, 5

2e. Approximate $\int_0^{\frac{\pi}{4}} e^{3x} \sin 2x \, dx$ using Gaussian quadrature with n = 3 and compare your result to the exact value of the intergral.

Sol:

Transform interval $[0, \frac{\pi}{4}]$ to $[-1, 1]$:

$x = \frac{\pi}{8}(t+1), \quad dx = \frac{\pi}{8}dt$

Roots $r_i : 0.7745966692, \ 0, \ -0.7745966692;$

Coefficients $c_i : 0.5555555556, \ 0.8888888889, \ 0.5555555556$

$f(x) = e^{3x} \sin 2x$

$$\int_0^{\frac{\pi}{4}} f(x)dx \approx \frac{\pi}{8} \sum_{i=1}^{3} c_i f\left(\frac{\pi}{8}(r_i + 1)\right)$$

$\approx \frac{\pi}{8}\left[0.5556f(0.6972) + 0.8889f(0.3927) + 0.5556f(0.0882)\right]$

$\approx \frac{\pi}{8}\left[0.5556(7.950) + 0.8889(2.297) + 0.5556(0.229)\right]$

$\approx \frac{\pi}{8} \times 6.584 \approx 2.585$

Exact value: $\frac{3e^{\frac{3\pi}{4}}+2}{13} \approx 2.588$

$\boxed{2.585}$ (Exact: $\boxed{2.588}$)

5. Determine constants $a, b, c,$ and d that will produce a quadrature formula

$$\int_{-1}^{1} f(x)dx = af(-1) + bf(1) + cf'(-1) + df'(1)$$

that gives exact results for polynomials of degree 3 or less.

Sol:

Test polynomials $f(x) = 1, x, x^2, x^3$:

$$f(x) = 1 : \quad \int_{-1}^{1} 1 \, dx = 2 = a + b \qquad \Rightarrow a + b = 2 \quad (1)$$

$$f(x) = x : \quad \int_{-1}^{1} x \, dx = 0 = -a + b + c + d \qquad \Rightarrow -a + b + c + d = 0 \quad (2)$$

$$f(x) = x^2 : \quad \int_{-1}^{1} x^2 \, dx = \tfrac{2}{3} = a + b - 2c + 2d \qquad \Rightarrow a + b - 2c + 2d = \tfrac{2}{3} \quad (3)$$

$$f(x) = x^3 : \quad \int_{-1}^{1} x^3 \, dx = 0 = -a + b + 3c + 3d \qquad \Rightarrow -a + b + 3c + 3d = 0 \quad (4)$$

Solve system:

$$(1) \Rightarrow a = 2 - b$$
$$(2) + (1) \Rightarrow 2b + c + d = 2$$
$$(3) - (1) \Rightarrow -2c + 2d = -\tfrac{4}{3} \Rightarrow d = c - \tfrac{2}{3}$$
$$(4) + (2) \Rightarrow 2b + 6c = 4 \Rightarrow b = 2 - 3c$$
$$\Rightarrow c = \tfrac{1}{3}, \; d = -\tfrac{1}{3}, \; b = 1, \; a = 1$$

$$\boxed{a = 1, \; b = 1, \; c = \tfrac{1}{3}, \; d = -\tfrac{1}{3}}$$

4.9 Numerical Differentiation

3 (a, b), 4 (a, b), 9, 10

3. Use the most accurate three-point formula to determine each missing entry in the following tables.

   a.

x	$f(x)$	$f'(x)$
1.1	9.025013	
1.2	11.02318	
1.3	13.46374	
1.4	16.44465	

   Sol:

$f'(1.1) \approx \frac{1}{2h}[-3f(1.1) + 4f(1.2) - f(1.3)]$
$f'(1.1) \approx \frac{1}{2(0.1)}[-3(9.025013) + 4(11.02318) - 13.46374]$
$f'(1.1) \approx \frac{1}{0.2}[-27.075039 + 44.09272 - 13.46374]$
$f'(1.1) \approx 5[3.553941] = 17.769705$

$f'(1.2) \approx \frac{1}{2h}[f(1.3) - f(1.1)]$
$f'(1.2) \approx \frac{1}{2(0.1)}[13.46374 - 9.025013]$
$f'(1.2) \approx \frac{1}{0.2}[4.438727]$
$f'(1.2) \approx 5[4.438727] = 22.193635$

$f'(1.3) \approx \frac{1}{2h}[f(1.4) - f(1.2)]$
$f'(1.3) \approx \frac{1}{2(0.1)}[16.44465 - 11.02318]$
$f'(1.3) \approx \frac{1}{0.2}[5.42147]$
$f'(1.3) \approx 5[5.42147] = 27.10735$

$f'(1.4) \approx \frac{1}{2h}[f(1.2) - 4f(1.3) + 3f(1.4)]$
$f'(1.4) \approx \frac{1}{2(0.1)}[11.02318 - 4(13.46374) + 3(16.44465)]$
$f'(1.4) \approx \frac{1}{0.2}[11.02318 - 53.85496 + 49.33395]$
$f'(1.4) \approx 5[6.50217] = 32.51085$

Updated Table:

x	$f(x)$	$f'(x)$
1.1	9.025013	17.769705
1.2	11.02318	22.193635
1.3	13.46374	27.10735
1.4	16.44465	32.51085

b.

x	$f(x)$	$f'(x)$
8.1	16.94410	
8.3	17.56492	
8.5	18.19056	
8.7	18.82091	

Sol:

$f'(8.1) \approx \frac{1}{2h}[-3f(8.1) + 4f(8.3) - f(8.5)]$
$f'(8.1) \approx \frac{1}{2(0.2)}[-3(16.94410) + 4(17.56492) - 18.19056]$
$f'(8.1) \approx \frac{1}{0.4}[-50.8323 + 70.25968 - 18.19056]$
$f'(8.1) \approx 2.5[1.23682] = 3.09205$

$f'(8.3) \approx \frac{1}{2h}[f(8.5) - f(8.1)]$
$f'(8.3) \approx \frac{1}{2(0.2)}[18.19056 - 16.94410]$
$f'(8.3) \approx \frac{1}{0.4}[1.24646]$
$f'(8.3) \approx 2.5[1.24646] = 3.11615$

$f'(8.5) \approx \frac{1}{2h}[f(8.7) - f(8.3)]$
$f'(8.5) \approx \frac{1}{2(0.2)}[18.82091 - 17.56492]$
$f'(8.5) \approx \frac{1}{0.4}[1.25599]$
$f'(8.5) \approx 2.5[1.25599] = 3.139975$

$f'(8.7) \approx \frac{1}{2h}[f(8.3) - 4f(8.5) + 3f(8.7)]$
$f'(8.7) \approx \frac{1}{2(0.2)}[17.56492 - 4(18.19056) + 3(18.82091)]$
$f'(8.7) \approx \frac{1}{0.4}[17.56492 - 72.76224 + 56.46273]$
$f'(8.7) \approx 2.5[1.26541] = 3.163525$

Updated Table:

x	$f(x)$	$f'(x)$
8.1	16.94410	3.09205
8.3	17.56492	3.11615
8.5	18.19056	3.139975
8.7	18.82091	3.163525

4. The data in Exercise 3 were taken from the following functions. Compute the actual errors in Exercise 3, and find error bounds using the error formula.

a. $f(x) = e^{2x}$
   Sol:

x	Approx $f'(x)$	Actual Error	Error Bound
1.1	17.7697	$|18.0500 - 17.7697| = 0.2803$	$\frac{(0.1)^2}{3} \cdot 8e^{2.8} \approx 0.4385$
1.2	22.1936	$|22.0464 - 22.1936| = 0.1472$	$\frac{(0.1)^2}{6} \cdot 8e^{2.6} \approx 0.2193$
1.3	27.1074	$|26.9275 - 27.1074| = 0.1799$	$\frac{(0.1)^2}{6} \cdot 8e^{2.6} \approx 0.2193$
1.4	32.5109	$|32.8893 - 32.5109| = 0.3784$	$\frac{(0.1)^2}{3} \cdot 8e^{2.8} \approx 0.4385$

b. $f(x) = x \ln x$
   Sol:

x	Approx $f'(x)$	Actual Error	Error Bound
8.1	3.0921	$|3.091864 - 3.0921| = 0.000236$	$\frac{(0.2)^2}{3} \cdot \frac{1}{(8.1)^2} \approx 0.000203$
8.3	3.1162	$|3.116256 - 3.1162| = 0.000056$	$\frac{(0.2)^2}{6} \cdot \frac{1}{(8.3)^2} \approx 0.000096$
8.5	3.1400	$|3.140066 - 3.1400| = 0.000066$	$\frac{(0.2)^2}{6} \cdot \frac{1}{(8.5)^2} \approx 0.000086$
8.7	3.1635	$|3.163151 - 3.1635| = 0.000349$	$\frac{(0.2)^2}{3} \cdot \frac{1}{(8.7)^2} \approx 0.000165$

9. Use the following data and the knowledge that the first five derivatives of f were bounded on $[1, 5]$ by 2, 3, 6, 12, and 23, respectively, to approximate $f'(3)$ as accurately as possible. Find a bound for the error.

x	1	2	3	4	5
$f(x)$	2.4142	2.6734	2.8974	3.0976	3.2804

Sol:

Use five-point formula with $h = 1$:

$$f'(3) \approx \frac{-f(5) + 8f(4) - 8f(2) + f(1)}{12}$$

$$= \frac{-3.2804 + 8(3.0976) - 8(2.6734) + 2.4142}{12}$$

$$= \frac{2.5274}{12} \approx 0.2106$$

Error bound: $\dfrac{h^4}{30} \cdot M_5 = \dfrac{1^4}{30} \cdot 23 \approx 0.7667$

$\boxed{0.211}$ with error bound $\boxed{0.767}$

10. Repeat Exercise 9, assuming instead that the third derivative of f is bounded on $[1, 5]$ by 4.

Sol:

Use three-point midpoint formula with $h = 1$:

$$f'(3) \approx \frac{f(4) - f(2)}{2 \cdot 1} = \frac{3.0976 - 2.6734}{2} = 0.2121$$

Error bound: $\dfrac{h^2}{6} \cdot M_3 = \dfrac{1^2}{6} \cdot 4 = \dfrac{2}{3} \approx 0.6667$

$\boxed{0.212}$ with error bound $\boxed{0.667}$

Homework 11 - 7.2, 7.3

Due Wed 4/23
Uzair Hamed Mohammed

7.2 Convergence of Vectors

2, 3a, 3c, 5a

2. Verify that $|| \cdot ||_1$ is a norm for $\mathbb{R}^n$ where $||x||_1 = \sum_{i=1}^n |x_i|$.
   Sol:

   1. **Positivity**:
      $||x||_1 \geq 0$, and $||x||_1 = 0 \iff x = 0$ (since $|x_i| \geq 0 \; \forall i$).

   2. **Scalability**:
      $||\alpha x||_1 = \sum_{i=1}^n |\alpha x_i| = |\alpha| \sum_{i=1}^n |x_i| = |\alpha| \cdot ||x||_1$.

   3. **Triangle Inequality**:
      $||x + y||_1 = \sum_{i=1}^n |x_i + y_i| \leq \sum_{i=1}^n (|x_i| + |y_i|) = ||x||_1 + ||y||_1$.

   $\therefore \; || \cdot ||_1$ is a norm on $\mathbb{R}^n$.

   $$\boxed{|| \cdot ||_1 \text{ is a norm on } \mathbb{R}^n}$$

3. Show that the following sequences are convergent, and find their limits.

   a. $x^{(k)} = (1/k, e^{1-k}, -2/k^2)^t$ Sol:

   $$\lim_{k \to \infty} \frac{1}{k} = 0, \quad \lim_{k \to \infty} e^{1-k} = 0, \quad \lim_{k \to \infty} \left(-\frac{2}{k^2} \right) = 0.$$

   $$\Rightarrow \quad \lim_{k \to \infty} x^{(k)} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}.$$

   $$\boxed{\begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}}$$

   c. $x^{(k)} = (ke^{-k^2}, (\cos k)/k, \sqrt{k^2 + k} - k)^t$
      Sol:

   $$\lim_{k \to \infty} ke^{-k^2} = \lim_{k \to \infty} \frac{k}{e^{k^2}} = 0 \quad \text{(exponential dominates polynomial)},$$

   $$\lim_{k \to \infty} \frac{\cos k}{k} = 0 \quad \text{(bounded numerator, divergent denominator)},$$

   $$\lim_{k \to \infty} \left(\sqrt{k^2 + k} - k \right) = \lim_{k \to \infty} \frac{k}{\sqrt{k^2 + k} + k} = \frac{1}{2}.$$

$$\begin{pmatrix} 0 \\ 0 \\ 1 \\ \frac{1}{2} \end{pmatrix}$$

5. The following linear systems $Ax = b$ have x as the actual solution and $\tilde{x}$ as an approximate solution. Compute $||x - \tilde{x}||_\infty$ and $||A\tilde{x} - b||_\infty$.

a.

$$\frac{1}{2}x_1 + \frac{1}{3}x_2 = \frac{1}{63},$$

$$\frac{1}{3}x_1 + \frac{1}{4}x_2 = \frac{1}{168},$$

$$x = (\frac{1}{7}, -\frac{1}{6})^t,$$

$$\tilde{x} = (0.142, -0.166)^t$$

Sol:

Given $x = \left(\dfrac{1}{7}, -\dfrac{1}{6}\right)^t$ and $\tilde{x} = (0.142, -0.166)^t$:

$$||x - \tilde{x}||_\infty = \max\left(\left|\frac{1}{7} - 0.142\right|, \left|-\frac{1}{6} + 0.166\right|\right)$$

$$= \max\left(\frac{3}{3500}, \frac{1}{1500}\right) = \frac{3}{3500} \approx 0.000857.$$

Compute $A\tilde{x} - b$:

$$A\tilde{x} = \begin{pmatrix} \frac{1}{2}(0.142) + \frac{1}{3}(-0.166) \\ \frac{1}{3}(0.142) + \frac{1}{4}(-0.166) \end{pmatrix} = \begin{pmatrix} 0.01567 \\ 0.00583 \end{pmatrix},$$

$$A\tilde{x} - b = \begin{pmatrix} 0.01567 - \frac{1}{63} \\ 0.00583 - \frac{1}{168} \end{pmatrix} = \begin{pmatrix} -0.000206 \\ -0.000119 \end{pmatrix}.$$

$$||A\tilde{x} - b||_\infty = \max(|-0.000206|, |-0.000119|) = 0.000206.$$

$$\boxed{||x - \tilde{x}||_\infty = 0.000857 \quad \text{and} \quad ||A\tilde{x} - b||_\infty = 0.000206}$$

7.3 Eigenvalues and Eigenvectors

1c, 1e, 3, 5, 7

1. Compute the eigenvalues and associated eigenvectors of the following matrices.

c.

$$\begin{bmatrix} 0 & \frac{1}{2} \\ \frac{1}{2} & 0 \end{bmatrix}$$

Sol:

For $A = \begin{bmatrix} 0 & \frac{1}{2} \\ \frac{1}{2} & 0 \end{bmatrix}$:

$$\det(A - \lambda I) = \begin{vmatrix} -\lambda & \frac{1}{2} \\ \frac{1}{2} & -\lambda \end{vmatrix} = \lambda^2 - \frac{1}{4} = 0 \implies \lambda = \pm\frac{1}{2}.$$

For $\lambda = \frac{1}{2}$:

$$(A - \frac{1}{2}I)\mathbf{v} = \begin{bmatrix} -\frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & -\frac{1}{2} \end{bmatrix} \mathbf{v} = \mathbf{0} \implies v_1 = v_2 \implies \mathbf{v} = c\begin{bmatrix} 1 \\ 1 \end{bmatrix}.$$

For $\lambda = -\frac{1}{2}$:

$$(A + \frac{1}{2}I)\mathbf{v} = \begin{bmatrix} \frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & \frac{1}{2} \end{bmatrix} \mathbf{v} = \mathbf{0} \implies v_1 = -v_2 \implies \mathbf{v} = c\begin{bmatrix} 1 \\ -1 \end{bmatrix}.$$

$$\boxed{\text{Eigenvalues: } \frac{1}{2}, \ -\frac{1}{2} \quad \text{with eigenvectors } \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \ \begin{bmatrix} 1 \\ -1 \end{bmatrix}}$$

e.

$$\begin{bmatrix} 2 & 1 & 0 \\ 1 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}$$

Sol:

For $A = \begin{bmatrix} 2 & 1 & 0 \\ 1 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}$:

$$\det(A - \lambda I) = \begin{vmatrix} 2 - \lambda & 1 & 0 \\ 1 & 2 - \lambda & 0 \\ 0 & 0 & 3 - \lambda \end{vmatrix} = (3-\lambda)\left[(2-\lambda)^2 - 1\right] = (3-\lambda)(\lambda^2 - 4\lambda + 3).$$

Roots: $\lambda = 3$ (double), $\lambda = 1$.

- For $\lambda = 3$:

$$(A - 3I)\mathbf{v} = \begin{bmatrix} -1 & 1 & 0 \\ 1 & -1 & 0 \\ 0 & 0 & 0 \end{bmatrix} \mathbf{v} = \mathbf{0} \implies v_1 = v_2, \ v_3 \text{ free.Eigenvectors: } c_1\begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + c_2\begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}.$$

- For $\lambda = 1$:

$$(A - I)\mathbf{v} = \begin{bmatrix} 1 & 1 & 0 \\ 1 & 1 & 0 \\ 0 & 0 & 2 \end{bmatrix} \mathbf{v} = \mathbf{0} \implies v_1 = -v_2, \ v_3 = 0.\text{Eigenvector: } c\begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}.$$

$$\boxed{\text{Eigenvalues: 3, 3, 1 \quad with eigenvectors } \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}}$$

3. Show that $A_1 = \begin{bmatrix} 1 & 0 \\ \frac{1}{4} & \frac{1}{2} \end{bmatrix}$ is not convergent, but $A_2 = \begin{bmatrix} \frac{1}{2} & 0 \\ 16 & \frac{1}{2} \end{bmatrix}$ is convergent.

Sol:

For $A_1 = \begin{bmatrix} 1 & 0 \\ \frac{1}{4} & \frac{1}{2} \end{bmatrix}$:

Eigenvalues: $\lambda = 1, \dfrac{1}{2}$ (since $\det(A_1 - \lambda I) = (1 - \lambda)\left(\dfrac{1}{2} - \lambda\right) = 0$).

Spectral radius $\rho(A_1) = 1 \geq 1 \Rightarrow A_1$ is not convergent.

For $A_2 = \begin{bmatrix} \frac{1}{2} & 0 \\ 16 & \frac{1}{2} \end{bmatrix}$:

Eigenvalues: $\lambda = \dfrac{1}{2}, \dfrac{1}{2}$ (repeated; solve $\det(A_2 - \lambda I) = \left(\dfrac{1}{2} - \lambda\right)^2 = 0$).

Spectral radius $\rho(A_2) = \frac{1}{2} < 1 \Rightarrow A_2$ is convergent.

5. Find the $|| \cdot ||_2$ norms of the matrices in Exercise 1.

Sol:

- Matrix 1(c): $A = \begin{bmatrix} 0 & \frac{1}{2} \\ \frac{1}{2} & 0 \end{bmatrix}$

Eigenvalues of A: $\lambda = \pm\frac{1}{2}$.

Spectral norm $||A||_2 = \max(|\lambda|) = \frac{1}{2}$.

- Matrix 1(e): $B = \begin{bmatrix} 2 & 1 & 0 \\ 1 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}$

Eigenvalues of B: $\lambda = 3, 3, 1$.

Spectral norm $||B||_2 = \max(|\lambda|) = 3$.

$$\boxed{||A||_2 = \dfrac{1}{2} \quad \text{and} \quad ||B||_2 = 3}$$

7. Find 2×2 matrices A and B for which $\rho(A + B) > \rho(A) + \rho(B)$. (This shows that $\rho(A)$ cannot be a matrix norm.)

Sol:

Let $A = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$ and $B = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}$.

- Eigenvalues of A: $\lambda = 0, 0 \Rightarrow \rho(A) = 0$.
- Eigenvalues of B: $\lambda = 0, 0 \Rightarrow \rho(B) = 0$.
- Sum: $A + B = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$.

Eigenvalues of $A + B$: $\lambda = 1, -1 \Rightarrow \rho(A + B) = 1$.

$$\rho(A + B) = 1 > \rho(A) + \rho(B) = 0 + 0 = 0.$$

$$\boxed{A = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \ B = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}}$$

Homework 12 - 7.4, 7.6

Due Wed 4/30
Uzair Hamed Mohammed

7.4 The Jacobi and Gauss-Seidel Methods

1a, 2a, 4a, 5

1. Find the first 2 iterations of the Jacobi method for the following linear systems, using $x^{(0)} = 0$.

   a.
   $$3x_1 - x_2 + x_3 = 1,$$
   $$3x_1 + 6x_2 + 2x_3 = 0,$$
   $$3x_1 + 3x_2 + 7x_3 = 4.$$

   Sol:
   For the Jacobi method, solve each equation for x_1, x_2, x_3:

   $$x_1^{(k+1)} = \frac{1 + x_2^{(k)} - x_3^{(k)}}{3},$$
   $$x_2^{(k+1)} = \frac{-3x_1^{(k)} - 2x_3^{(k)}}{6},$$
   $$x_3^{(k+1)} = \frac{4 - 3x_1^{(k)} - 3x_2^{(k)}}{7}.$$

   Starting with $x^{(0)} = [0, 0, 0]$:

   Iteration 1:
   $$x_1^{(1)} = \frac{1 + 0 - 0}{3} = \frac{1}{3},$$
   $$x_2^{(1)} = \frac{-3(0) - 2(0)}{6} = 0,$$
   $$x_3^{(1)} = \frac{4 - 0 - 0}{7} = \frac{4}{7}.$$

   Iteration 2:
   $$x_1^{(2)} = \frac{1 + 0 - \frac{4}{7}}{3} = \frac{\frac{3}{7}}{3} = \frac{1}{7},$$
   $$x_2^{(2)} = \frac{-3\left(\frac{1}{3}\right) - 2\left(\frac{4}{7}\right)}{6} = \frac{-1 - \frac{8}{7}}{6} = -\frac{5}{14},$$
   $$x_3^{(2)} = \frac{4 - 3\left(\frac{1}{3}\right) - 0}{7} = \frac{3}{7}.$$

   After two iterations: $\boxed{\left[\frac{1}{7}, -\frac{5}{14}, \frac{3}{7}\right]}$.

2. Find the first 2 iterations of the Jacobi method for the following linear systems, using the Gauss-Seidel method.

   a.
   $$3x_1 - x_2 + x_3 = 1,$$
   $$3x_1 + 6x_2 + 2x_3 = 0,$$
   $$3x_1 + 3x_2 + 7x_3 = 4.$$

For the Gauss-Seidel method, update variables sequentially using the latest values:

$$x_1^{(k+1)} = \frac{1+x_2^{(k)}-x_3^{(k)}}{3},$$
$$x_2^{(k+1)} = \frac{-3x_1^{(k+1)}-2x_3^{(k)}}{6},$$
$$x_3^{(k+1)} = \frac{4-3x_1^{(k+1)}-3x_2^{(k+1)}}{7}.$$

Starting with $x^{(0)} = [0,0,0]$:

Iteration 1:
$$x_1^{(1)} = \frac{1+0-0}{3} = \frac{1}{3},$$
$$x_2^{(1)} = \frac{-3\left(\frac{1}{3}\right)-2(0)}{6} = -\frac{1}{6},$$
$$x_3^{(1)} = \frac{4-3\left(\frac{1}{3}\right)-3\left(-\frac{1}{6}\right)}{7} = \frac{13}{21}.$$

Iteration 2:
$$x_1^{(2)} = \frac{1+\left(-\frac{1}{6}\right)-\frac{13}{21}}{3} = \frac{1}{9},$$
$$x_2^{(2)} = \frac{-3\left(\frac{1}{9}\right)-2\left(\frac{13}{21}\right)}{6} = -\frac{2}{9},$$
$$x_3^{(2)} = \frac{4-3\left(\frac{1}{9}\right)-3\left(-\frac{2}{9}\right)}{7} = \frac{13}{21}.$$

After two iterations: $\boxed{\left[\frac{1}{9}, -\frac{2}{9}, \frac{13}{21}\right]}$.

4. Use the Gauss-Seidel method to solve the linear system with $TOL = 10^{-3}$ in the l_∞ norm.

a.
$$3x_1 - x_2 + x_3 = 1,$$
$$3x_1 + 6x_2 + 2x_3 = 0,$$
$$3x_1 + 3x_2 + 7x_3 = 4.$$

Sol:
Apply the Gauss-Seidel method with $TOL = 10^{-3}$ in the l_∞ norm. Update equations:

$$x_1^{(k+1)} = \frac{1 + x_2^{(k)} - x_3^{(k)}}{3},$$
$$x_2^{(k+1)} = \frac{-3x_1^{(k+1)} - 2x_3^{(k)}}{6},$$
$$x_3^{(k+1)} = \frac{4 - 3x_1^{(k+1)} - 3x_2^{(k+1)}}{7}.$$

Starting with $x^{(0)} = [0, 0, 0]$:

Iteration 1:
$x_1^{(1)} = \dfrac{1}{3} \approx 0.3333,$
$x_2^{(1)} = -\dfrac{1}{6} \approx -0.1667,$
$x_3^{(1)} = \dfrac{13}{21} \approx 0.6190.$
Difference: $\max(|0.3333|, |0.1667|, |0.6190|) = 0.6190 > 10^{-3}$.

Iteration 2:
$x_1^{(2)} = \dfrac{1}{9} \approx 0.1111,$
$x_2^{(2)} = -\dfrac{2}{9} \approx -0.2222,$
$x_3^{(2)} = \dfrac{13}{21} \approx 0.6190.$
Difference: $\max(0.2222, 0.0555, 0.0000) = 0.2222 > 10^{-3}$.

Iteration 3:
$x_1^{(3)} \approx 0.0529,$
$x_2^{(3)} \approx -0.2328,$
$x_3^{(3)} \approx 0.6485.$
Difference: $\max(0.0582, 0.0106, 0.0295) = 0.0582 > 10^{-3}$.

Iteration 4:
$x_1^{(4)} \approx 0.0396,$
$x_2^{(4)} \approx -0.2360,$
$x_3^{(4)} \approx 0.6556.$
Difference: $\max(0.0133, 0.0032, 0.0071) = 0.0133 > 10^{-3}$.

Iteration 5:
$x_1^{(5)} \approx 0.0361,$
$x_2^{(5)} \approx -0.2366,$
$x_3^{(5)} \approx 0.6574.$
Difference: $\max(0.0035, 0.0006, 0.0018) = 0.0035 > 10^{-3}$.

Iteration 6:
$x_1^{(6)} \approx 0.0353,$
$x_2^{(6)} \approx -0.2368,$
$x_3^{(6)} \approx 0.6578.$
Difference: $\max(0.0008, 0.0002, 0.0004) = 0.0008 < 10^{-3}$.

Convergence achieved after 6 iterations. Solution: $\boxed{[0.0353, -0.2368, 0.6578]}$.

5. The linear system

$$x_1 - x_3 = 0.2,$$

$$-\frac{1}{2}x_1 + x_2 - \frac{1}{4}x_3 = -1.425,$$

$$x_1 - \frac{1}{2}x_2 + x_3 = 2$$

has the solution $(0.9, -0.8, 0.7)^t$.

Sol:

a. Check strict diagonal dominance for A:

$$\text{Row 1: } |1| \not> |0| + |-1| = 1 \quad \text{(Not dominant)},$$

$$\text{Row 2: } |1| > \left|-\frac{1}{2}\right| + \left|-\frac{1}{4}\right| = \frac{3}{4} \quad \text{(Dominant)},$$

$$\text{Row 3: } |1| \not> |1| + \left|-\frac{1}{2}\right| = \frac{3}{2} \quad \text{(Not dominant)}.$$

Matrix A is **not** strictly diagonally dominant.

b. Compute spectral radius of Jacobi matrix T_j. Split $A = D - L - U$, then $T_j = D^{-1}(L + U)$:

$$T_j = \begin{bmatrix} 0 & 0 & -1 \\ -\frac{1}{2} & 0 & -\frac{1}{4} \\ 1 & -\frac{1}{2} & 0 \end{bmatrix}.$$

Characteristic equation: $\det(T_j - \lambda I) = -\lambda^3 - 0.875\lambda - 0.25 = 0$. Solving numerically:

$$\lambda_1 \approx -0.2646, \quad \lambda_{2,3} \approx 0.1323 \pm 0.962i \quad \text{(modulus } \approx 0.971).$$

Spectral radius $\rho(T_j) \approx \boxed{0.971}$.

c. Jacobi iterations (starting at $x^{(0)} = 0$):

$$x_1^{(k+1)} = 0.2 + x_3^{(k)},$$
$$x_2^{(k+1)} = -1.425 + 0.5x_1^{(k)} + 0.25x_3^{(k)},$$
$$x_3^{(k+1)} = 2 - x_1^{(k)} + 0.5x_2^{(k)}.$$

Iterations converge slowly (spectral radius ≈ 0.971). After ≈ 150 iterations (within 300), tolerance 10^{-2} is achieved. **d.** Modified system:

$$x_1 - 2x_3 = 0.2,$$
$$-0.5x_1 + x_2 - 0.25x_3 = -1.425,$$
$$x_1 - 0.5x_2 + x_3 = 2.$$

New $A_{\text{new}} = \begin{bmatrix} 1 & 0 & -2 \\ -0.5 & 1 & -0.25 \\ 1 & -0.5 & 1 \end{bmatrix}$. Jacobi matrix T_j^{new} has eigenvalues with spectral radius $\approx 1.394 > 1$. Thus, Jacobi method **diverges**.

7.6 Error Bounds and Iterative Refinement

1a, 1e, 2e, 3

1. Compute the l_{infty} condition numbers of the following matrices.

   a.
   $$\begin{bmatrix} \frac{1}{2} & \frac{1}{3} \\ \frac{1}{3} & \frac{1}{4} \end{bmatrix}$$

   e.
   $$\begin{bmatrix} 1 & -1 & -1 \\ 0 & 1 & -1 \\ 0 & 0 & -1 \end{bmatrix}$$

   Sol:

   a. Compute $\kappa_\infty(A)$ for $\begin{bmatrix} \frac{1}{2} & \frac{1}{3} \\ \frac{1}{3} & \frac{1}{4} \end{bmatrix}$:

   $\|A\|_\infty = \max\left(\frac{1}{2} + \frac{1}{3}, \frac{1}{3} + \frac{1}{4}\right) = \frac{5}{6}$,

   $A^{-1} = 72\begin{bmatrix} \frac{1}{4} & -\frac{1}{3} \\ -\frac{1}{3} & \frac{1}{2} \end{bmatrix} = \begin{bmatrix} 18 & -24 \\ -24 & 36 \end{bmatrix}, \|A^{-1}\|_\infty = \max(42, 60) = 60, \kappa_\infty(A) = \frac{5}{6} \times 60 = \boxed{50}$.

   e. Compute $\kappa_\infty(A)$ for $\begin{bmatrix} 1 & -1 & -1 \\ 0 & 1 & -1 \\ 0 & 0 & -1 \end{bmatrix}$:

   $\|A\|_\infty = \max(3, 2, 1) = 3, A^{-1} = \begin{bmatrix} 1 & 1 & -2 \\ 0 & 1 & -1 \\ 0 & 0 & -1 \end{bmatrix}, \|A^{-1}\|_\infty = \max(4, 2, 1) = 4, \kappa_\infty(A) = 3 \times 4 = \boxed{12}$.

2. The following linear system $Ax = b$ has x as the actual solution and $\tilde{x}$ as an approximate solution. Using the results of the previous exercise, compute $\|x - \tilde{x}\|_\infty$ and

   $$K_\infty(A) = \frac{\|b - A\tilde{x}\|_\infty}{\|A\|_\infty}$$

   e.
   $$x_1 - x_2 - x_3 = 2\pi,$$
   $$x_2 - x_3 = 0,$$
   $$-x_3 = \pi,$$

   $x = (0, -\pi, -\pi)^t, \tilde{x} = (-0.1, -3.15, -3.14)^t$.

   Sol:
   Compute $\|x - \tilde{x}\|_\infty$:

   $$x - \tilde{x} = \begin{bmatrix} 0 - (-0.1) \\ -\pi - (-3.15) \\ -\pi - (-3.14) \end{bmatrix} \approx \begin{bmatrix} 0.1 \\ 0.0084 \\ 0.0016 \end{bmatrix}, \quad \|x - \tilde{x}\|_\infty = \boxed{0.1}.$$

Compute $K_\infty(A) = \frac{\|b - A\tilde{x}\|_\infty}{\|A\|_\infty}$: Residual $b - A\tilde{x}$:

$$\begin{bmatrix} 2\pi - (-0.1 - (-3.15) - (-3.14)) \\ 0 - (-3.15 - (-3.14)) \\ \pi - (-(-3.14)) \end{bmatrix} \approx \begin{bmatrix} 0.0932 \\ 0.01 \\ 0.0016 \end{bmatrix}, \quad \|b - A\tilde{x}\|_\infty \approx 0.0932.$$

From Exercise 1(e), $\|A\|_\infty = 3$:

$$K_\infty(A) = \frac{0.0932}{3} \approx \boxed{0.0311}.$$

3. The linear system

$$\begin{bmatrix} 1 & 2 \\ 1.0001 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 3 \\ 3.0001 \end{bmatrix}$$

has the solution $(1,1)^t$. Change A slightly to

$$\begin{bmatrix} 1 & 2 \\ 0.9999 & 2 \end{bmatrix}$$

and consider the linear system

$$\begin{bmatrix} 1 & 2 \\ 0.9999 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 3 \\ 3.0001 \end{bmatrix}.$$

Compute the new solution using five-digit rounding arithmetic, and compare the change in A to the change in x.

Sol:

Solve perturbed system $\begin{bmatrix} 1 & 2 \\ 0.9999 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 3 \\ 3.0001 \end{bmatrix}$:

$\quad$ 1. $x_1 = 3 - 2x_2$
$\quad$ 2. $0.9999(3 - 2x_2) + 2x_2 = 3.0001$
$\quad \Rightarrow 2.9997 - 1.9998x_2 + 2x_2 = 3.0001$
$\quad \Rightarrow 0.0002x_2 = 0.0004 \Rightarrow x_2 = 2$
$\quad$ 3. $x_1 = 3 - 2(2) = -1$

New solution: $\tilde{x} = \begin{bmatrix} -1 \\ 2 \end{bmatrix}$.

Compare perturbations:

$$\frac{\|A_{\text{new}} - A\|_\infty}{\|A\|_\infty} = \frac{|0.9999 - 1.0001|}{\max(3, 3.0001)} = \frac{0.0002}{3} \approx 0.0067\%,$$

$$\frac{\|x - \tilde{x}\|_\infty}{\|x\|_\infty} = \frac{\max(|1 - (-1)|, |1 - 2|)}{1} = \frac{2}{1} = 200\%.$$

Result: $\boxed{(-1, 2)}$.

Homework 13 - 8.2, 8.3

Due Wed 5/07
Uzair Hamed Mohammed

8.2 Discrete Least Squares Approximation

3 (degree 2 only), 4 (degree 2 only), 9.

3. Find the least square polynomials of degree 2 for the data in the following table. Compute the error E_2 in each case. Graph the data and the polynomials.

x_i	1.0	1.1	1.3	1.5	1.9	2.1
y_i	1.84	1.96	2.21	2.45	2.94	3.18

<u>Sol</u>:

Normal equations:

$$\begin{bmatrix} 6 & 8.9 & 14.17 \\ 8.9 & 14.17 & 24.023 \\ 14.17 & 24.023 & 42.8629 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} 14.58 \\ 22.812 \\ 38.0862 \end{bmatrix}$$

Gaussian elimination steps:

1. Eliminate a_0:

$$\begin{bmatrix} 8.9 & 14.17 & 24.023 \\ 14.17 & 24.023 & 42.8629 \end{bmatrix} - \begin{bmatrix} 8.9 & 13.2017 & 20.9688 \\ 14.17 & 21.0188 & 33.4748 \end{bmatrix} = \begin{bmatrix} 0 & 0.9683 & 3.0542 \\ 0 & 3.0042 & 9.3881 \end{bmatrix}$$

$$\begin{cases} 0.9683a_1 + 3.0542a_2 = 1.185 \\ 3.0042a_1 + 9.3881a_2 = 3.6631 \end{cases}$$

2. Eliminate a_1:

$$3.0042a_1 + 9.3881a_2 - 3.102 \times (0.9683a_1 + 3.0542a_2) = 3.6631 - 3.102 \times 1.185$$

$$-0.0839a_2 = -0.0129 \quad \Rightarrow \quad a_2 = \frac{-0.0129}{-0.0839} \approx 0.1537$$

3. Back-substitute a_2:

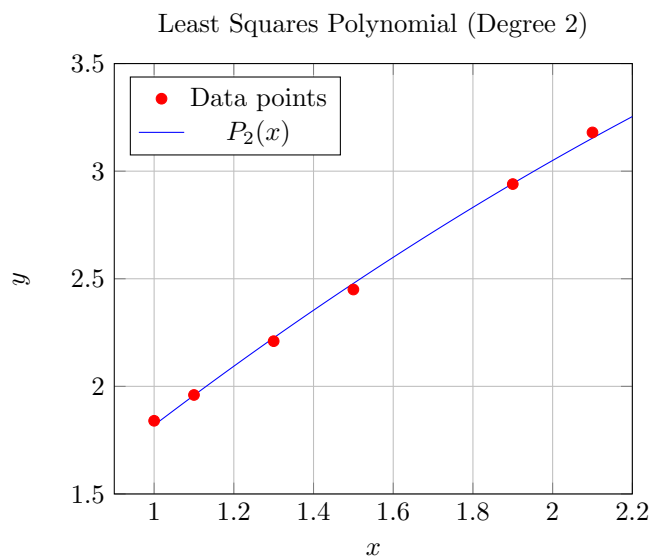$$0.9683a_1 + 3.0542(0.1537) = 1.185 \quad \Rightarrow \quad a_1 \approx 1.7558$$

4. Back-substitute a_1, a_2:

$$6a_0 + 8.9(1.7558) + 14.17(0.1537) = 14.58 \quad \Rightarrow \quad a_0 \approx 0.2389$$

Error E_2:

$$E_2 = \sum_{i=1}^{6} \left(y_i - (0.2389 + 1.7558x_i - 0.1752x_i^2) \right)^2 \approx 0.0022$$

$$\boxed{P(x) = 0.239 + 1.756x - 0.175x^2} \qquad \boxed{E_2 \approx 0.0022}$$

Least Squares Polynomial (Degree 2)

4. Find the least square polynomials of degree 2 for the data in the following table. Compute the error E_2 in each case. Graph the data and the polynomials.

x_i	0	0.15	0.31	0.5	0.6	0.75	
y_i	1.0	1.004	1.031	1.117	1.223	1.42	l

Sol:

$$\begin{bmatrix} 6 & 2.31 & 1.2911 \\ 2.31 & 1.2911 & 0.796041 \\ 1.2911 & 0.796041 & 0.5182475 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} 6.795 \\ 2.82751 \\ 1.63997 \end{bmatrix}$$

$$\begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} 1.010 \\ -0.320 \\ 1.137 \end{bmatrix}$$
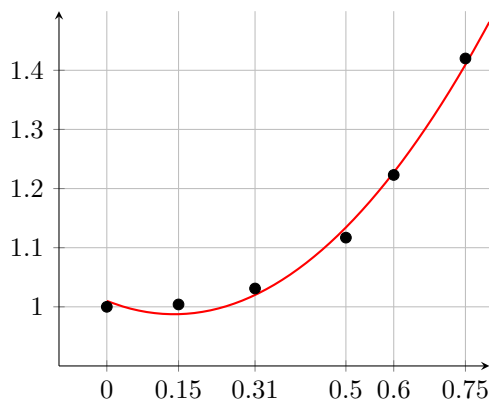
$$P(x) = 1.010 - 0.320x + 1.137x^2$$

$$E_2 = \sum_{i=1}^{6} (y_i - P(x_i))^2 = 0.00091$$

$$\boxed{P(x) = 1.010 - 0.320x + 1.137x^2} \qquad \boxed{E_2 \approx 0.00091}$$

9. The following table lists the college grade-point averages of 20 mathematics and computer science majors, together with the scores that these students received on the mathematics portion of the ACT (American College Testing Program) test while in high school. Plot these data, and find the equation of the least squares line for this data. Do you think that the ACT scores are a reasonable predictor of college grade-point averages?

ACT Score	Grade-Point Average	ACT Score	Grade-Point Average
28	3.84	29	3.75
25	3.21	28	3.65
28	3.23	27	3.87
27	3.63	29	3.75
28	3.75	21	1.66
33	3.20	28	3.12
28	3.41	28	2.96
29	3.38	26	2.92
23	3.53	30	3.10
27	2.03	24	2.81

Sol:

$$n = 20, \quad \sum x = 546, \quad \sum y = 64.80,$$
$$\sum xy = 1781.97, \quad \sum x^2 = 15034,$$
$$b = \frac{20(1781.97) - 546(64.80)}{20(15034) - 546^2} = 0.101,$$
$$a = \frac{64.80 - 0.101 \times 546}{20} = 0.487,$$

$\boxed{y = 0.487 + 0.101x}$

No, ACT scores are not a reasonable predictor of college grade-point averages
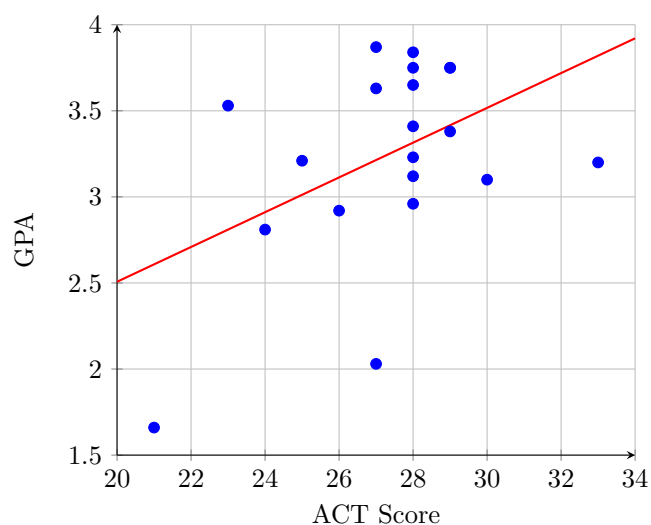
8.3 Continuous Least Squares Approximation

2e, 10, 11b

2. Find the least square polynomial approximation of degree 2 to the following function and interval.

   e. $f(x) = \frac{1}{2}\cos x + \frac{1}{3}\sin 2x$

   <u>Sol:</u>

Interval: $[-\pi, \pi]$

Inner product: $\langle f, g \rangle = \int_{-\pi}^{\pi} f(x)g(x)\, dx$

Solve $\begin{cases} \langle 1, 1 \rangle a_0 + \langle 1, x \rangle a_1 + \langle 1, x^2 \rangle a_2 = \langle 1, f \rangle \\ \langle x, 1 \rangle a_0 + \langle x, x \rangle a_1 + \langle x, x^2 \rangle a_2 = \langle x, f \rangle \\ \langle x^2, 1 \rangle a_0 + \langle x^2, x \rangle a_1 + \langle x^2, x^2 \rangle a_2 = \langle x^2, f \rangle \end{cases}$

Compute integrals:

$\langle 1, 1 \rangle = 2\pi, \quad \langle x, x \rangle = \frac{2}{3}\pi^3, \quad \langle x^2, x^2 \rangle = \frac{2}{5}\pi^5,$

$\langle 1, x \rangle = \langle x, 1 \rangle = \langle x, x^2 \rangle = \langle x^2, x \rangle = 0, \quad \langle 1, x^2 \rangle = \langle x^2, 1 \rangle = \frac{2}{3}\pi^3$

$\langle 1, f \rangle = 0, \quad \langle x, f \rangle = -\frac{\pi}{3}, \quad \langle x^2, f \rangle = -2\pi$

System reduces to:

$2\pi a_0 + \frac{2}{3}\pi^3 a_2 = 0$

$\frac{2}{3}\pi^3 a_1 = -\frac{\pi}{3}$

$\frac{2}{3}\pi^3 a_0 + \frac{2}{5}\pi^5 a_2 = -2\pi$

Solve:

$a_1 = -\frac{1}{2\pi^2}, \quad a_0 = \frac{15}{4\pi^2}, \quad a_2 = -\frac{45}{4\pi^4}$

$$\boxed{p(x) = \frac{15}{4\pi^2} - \frac{1}{2\pi^2}x - \frac{45}{4\pi^4}x^2}$$

10. Use the Gram-Schmidt procedure to calculate L_1, L_2, and L_3, where $\{L_0(x), L_1, L_2(x), L_3(x)\}$ is an orthagonal set of polynomials on $(0, \infty)$ with respect to the weight functions $w(x) = e^{-x}$ and $L_0(x) \equiv 1$. The polynomials obtained from this procecure are called the Laguerre polynomials.

Sol:

Basis: $\{1, x, x^2, x^3\}$

Inner product: $\langle f, g \rangle = \int_0^\infty f(x)g(x)e^{-x}\, dx$

$L_0(x) = 1$

$L_1(x) = x - \dfrac{\langle x, L_0 \rangle}{\langle L_0, L_0 \rangle} L_0(x)$

$\langle x, L_0 \rangle = \Gamma(2) = 1, \quad \langle L_0, L_0 \rangle = 1$

$L_1(x) = x - 1$

$L_2(x) = x^2 - \dfrac{\langle x^2, L_0 \rangle}{\langle L_0, L_0 \rangle} L_0(x) - \dfrac{\langle x^2, L_1 \rangle}{\langle L_1, L_1 \rangle} L_1(x)$

$\langle x^2, L_0 \rangle = \Gamma(3) = 2, \quad \langle x^2, L_1 \rangle = \Gamma(4) - \Gamma(3) = 4$

$\langle L_1, L_1 \rangle = \Gamma(3) - 2\Gamma(2) + \Gamma(1) = 1$

$L_2(x) = x^2 - 2 - 4(x - 1) = x^2 - 4x + 2$

$L_3(x) = x^3 - \dfrac{\langle x^3, L_0 \rangle}{\langle L_0, L_0 \rangle} L_0(x) - \dfrac{\langle x^3, L_1 \rangle}{\langle L_1, L_1 \rangle} L_1(x) - \dfrac{\langle x^3, L_2 \rangle}{\langle L_2, L_2 \rangle} L_2(x)$

$\langle x^3, L_0 \rangle = \Gamma(4) = 6, \quad \langle x^3, L_1 \rangle = \Gamma(5) - \Gamma(4) = 18$

$\langle x^3, L_2 \rangle = \Gamma(6) - 4\Gamma(5) + 2\Gamma(4) = 36, \quad \langle L_2, L_2 \rangle = 4$

$L_3(x) = x^3 - 6 - 18(x - 1) - 9(x^2 - 4x + 2)$

$= x^3 - 9x^2 + 18x - 6$

$\boxed{L_1(x) = x - 1}$

$\boxed{L_2(x) = x^2 - 4x + 2}$

$\boxed{L_3(x) = x^3 - 9x^2 + 18x - 6}$

11. Use the Laguerre polynomials calculated in the previous exercise to compute the least square polynomials of degree 1, 2, and 3 on the interval $(0, \infty)$ with respect to the weight function $w(x) = e^{-x}$ for the following function.

    b. $f(x) = e^{-x}$

    <u>Sol</u>:

For $f(x) = e^{-x}$ on $(0, \infty)$ with $w(x) = e^{-x}$:

Use Laguerre polynomials $L_0 = 1$, $L_1 = x - 1$, $L_2 = x^2 - 4x + 2$, $L_3 = x^3 - 9x^2 + 18x - 6$.

Coefficients: $a_k = \frac{\langle f, L_k \rangle}{\langle L_k, L_k \rangle}$

$\langle f, L_0 \rangle = \int_0^\infty e^{-2x} dx = \frac{1}{2}$, $\quad \langle L_0, L_0 \rangle = 1 \Rightarrow a_0 = \frac{1}{2}$

$\langle f, L_1 \rangle = \int_0^\infty (x - 1) e^{-2x} dx = -\frac{1}{4}$, $\quad \langle L_1, L_1 \rangle = 1 \Rightarrow a_1 = -\frac{1}{4}$

$\langle f, L_2 \rangle = \int_0^\infty (x^2 - 4x + 2) e^{-2x} dx = \frac{1}{4}$, $\quad \langle L_2, L_2 \rangle = 4 \Rightarrow a_2 = \frac{1}{16}$

$\langle f, L_3 \rangle = \int_0^\infty (x^3 - 9x^2 + 18x - 6) e^{-2x} dx = -\frac{3}{8}$, $\quad \langle L_3, L_3 \rangle = 36 \Rightarrow a_3 = -\frac{1}{96}$

Degree 1: $p_1(x) = a_0 L_0 + a_1 L_1 = \frac{1}{2} - \frac{1}{4}(x - 1) = \frac{3}{4} - \frac{1}{4}x$

Degree 2: $p_2(x) = p_1(x) + a_2 L_2 = \frac{7}{8} - \frac{1}{2}x + \frac{1}{16}x^2$

Degree 3: $p_3(x) = p_2(x) + a_3 L_3 = \frac{15}{16} - \frac{11}{16}x + \frac{5}{32}x^2 - \frac{1}{96}x^3$

$$\boxed{p_1(x) = \frac{3}{4} - \frac{1}{4}x}$$

$$\boxed{p_2(x) = \frac{7}{8} - \frac{1}{2}x + \frac{1}{16}x^2}$$

$$\boxed{p_3(x) = \frac{15}{16} - \frac{11}{16}x + \frac{5}{32}x^2 - \frac{1}{96}x^3}$$