

HOMEWORK 1. NUMERICAL METHOD

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- (1) Find intervals containing solutions to the following equations.

a: $x - 2^{-x} = 0$

b: $2x \cos(2x) - (x + 1)^2 = 0$

- (2) Find

$$\max_{a \leq x \leq b} f(x)$$

$$\min_{a \leq x \leq b} f(x)$$

$$\max_{a \leq x \leq b} |f(x)|$$

for the following functions and intervals.

a: $f(x) = (2 - e^x + 2x)/3$, $[0, 1]$

b: $f(x) = (4x - 3)/(x^2 - 2x)$, $[0.5, 1.5]$

- (3) Suppose $f \in C[a, b]$ and x_1 and x_2 are in $[a, b]$. Show that a number ξ exists between x_1 and x_2 with

$$f(\xi) = \frac{f(x_1) + f(x_2)}{2}$$

- (4) Assume you have n values x_i .

- (a) Evaluate the sample mean

$$\bar{x} = \frac{1}{n} \sum_{i=1}^n x_i$$

- (b) Evaluate the sample variance

- (i) You can evaluate the sample variance using a **two-pass algorithm**, ie

$$\text{Var}(x) = \frac{1}{n} \sum_{i=1}^n (x_i - \bar{x})^2$$

In this case, you need to evaluate the mean first, so you have to loop through the x_i once to get the mean and a second time to get the sample variance.

- (ii) You can also evaluate the sample variance using the **one-pass algorithm**, ie

$$\text{Var}(x) = \left(\frac{1}{n} \sum_{i=1}^n x_i^2 \right) - \bar{x}^2$$

In this case, you can compute the sums of the x_i and the x_i^2 values at the same time and then perform only one subtraction at the end.

Write two functions, one for each algorithm, and test them on the two cases below:

$$x_i \in \{0, 0.01, 0.02, \dots, 0.09\}$$

$$x_i \in \{123456789.0, 123456789.01, \dots, 123456789.09\}$$