

```
% Numerical analysis - exercise 2
clear
format shortG
% in the exercise, the problems are numbered 1 1 2 3 4 5

% Problem 1.1
% y = c1*exp(c2*t)
% ln(y) = ln(c1) + c2*t
% ln(y) = k + c2*t with c1 = exp(k)
y = [1;2;2;5];
A = [1,-2;1,0;1,1;1,2];
lny = log(y);
kc2 = inv(A'*A)*A'*lny;
c = [exp(kc2(1)); kc2(2)]
```

```
c = 2x1
      1.932
      0.3615
```

```
% Problem 1.2
%a
syms u v
f(u,v) = [(u^3 - v^3 + u), (u^2 + v^2-1)]';
J = jacobian(f, [u,v]);
x0 = [1; 1];
sol1 = newton(f, J, x0, 10^(-9))
```

```
sol1(u, v) =
    (0.50799)
    (0.86136)
```

```
x0 = [-1; -1];
sol2 = newton(f, J, x0, 10^(-9))
```

```
sol2(u, v) =
    (-0.50799)
    (-0.86136)
```

```
%b
syms u v w
f(u,v,w) = [(2*u^2 - 4*u + v^2 + 3*w^2 + 6*w + 2)...
            , (u^2 + v^2 - 2*v + 2*w^2 - 5)...
            , (3*u^2 - 12*u + v^2 + 3*w^2 + 8)]';
J = jacobian(f, [u,v, w]);
x0 = [2; 1.5; -1.5];
sol1 = newton(f, J, x0, 10^(-5))
```

```
sol1(u, v, w) =
```

$$\begin{pmatrix} 2.0 \\ 1.0 \\ -1.0 \end{pmatrix}$$

```
x0 = [-1; -1; -1];  
sol2 = newton(f, J, x0, 10^(-5))
```

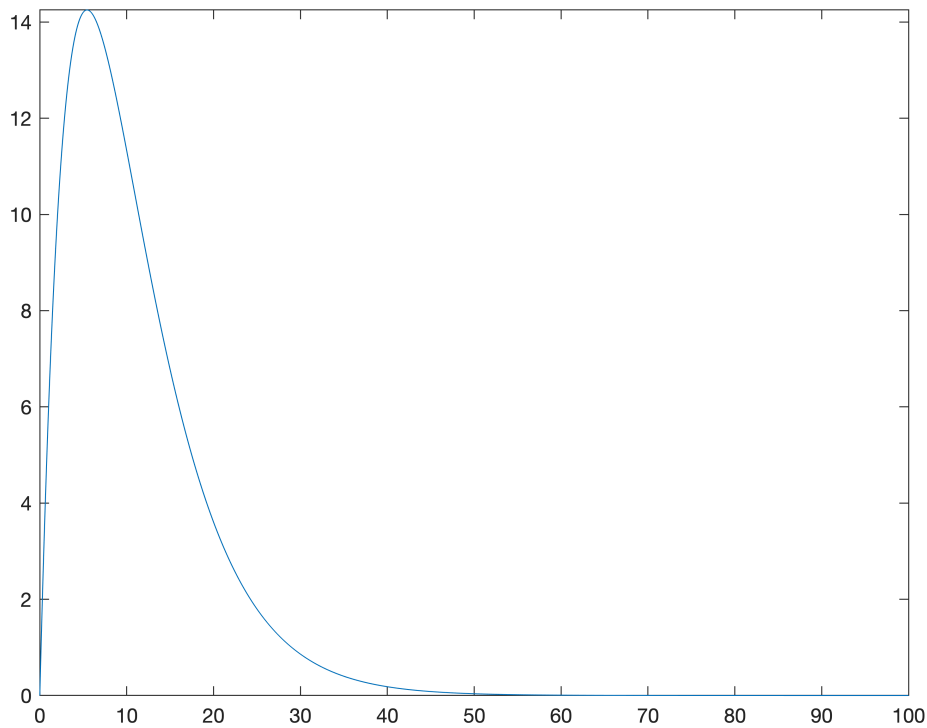
```
sol2(u, v, w) =
```

$$\begin{pmatrix} 1.09602 \\ -1.15925 \\ -0.26115 \end{pmatrix}$$

```
% Problem 2  
% y = c1*t*exp(c2*t)  
% ln(y) = ln(c1) + ln(t) + c2*t  
% ln(y) - ln(t) = k + c2*t (c1 = exp(k))  
t = (1:10)';  
y = [6.2;9.5;12.3;13.9; 14.6;13.5;13.3;12.7;12.4;11.9];  
b = log(y) - log(t);  
A = [ones(10,1) t];  
kc2 = inv(A'*A)*A'*b;  
c = [exp(kc2(1)); kc2(2)]
```

```
c = 2x1  
    7.122  
   -0.18385
```

```
x_new = (0:0.001:100);  
y_hat = c(1).*x_new.*exp(c(2)*x_new);  
plot(x_new,y_hat)  
axis tight
```



```
% find max of  $y = 7.122*t*\exp(-0.18385*t)$ 
syms x
f(x) = c(1)*x*exp(c(2)*x);
df = diff(f);
xmax = round(solve(df == 0, x), 5)
```

```
xmax = 5.43925
```

```
% max y
round(f(xmax), 5)
```

```
ans = 14.25108
```

```
% find x when  $f = 4$ 
x1 = bisec(f - 4, 0, 1, 10^-8)
```

```
x1 =
    0.63069
```

```
x2 = bisec(f - 4, 10, 30, 10^-8)
```

```
x2 =
    19.214
```

```
% so, when  $x1 < t < x2$ , the drug concentration stay within therapeutic level.
```

P3

Q7

i) (0, 1) (2, 3) (3, 0)

Lagrange interpolation

$$P(x) = 1 \times \frac{(x-2)(x-3)}{(0-2)(0-3)} + 3 \times \frac{(x-0)(x-3)}{(2-0)(2-3)}$$

$$+ 0 \times \frac{(x-0)(x-2)}{(3-0)(3-2)}$$

$$P(x) = \frac{1}{6} (x^2 - 5x + 6) + 3 \times \left(-\frac{1}{2}\right) (x^2 - 3x)$$

$$= -\frac{4}{3} x^2 + \frac{11}{3} x + 1$$

ii) (0, -2) (2, 1) (4, 4)

$$P(x) = (-2) \frac{(x-2)(x-4)}{(0-2)(0-4)} + (1) \frac{(x-0)(x-4)}{(2-0)(2-4)}$$

$$+ 4 \times \frac{(x-0)(x-2)}{(4-0)(4-2)}$$

$$= (-2) \frac{1}{8} (x^2 - 6x + 8) + \frac{(-1)}{4} (x^2 - 4x)$$

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

$$= 0x^2 + \frac{3}{2}x - 2$$

$$= \frac{3}{2}x - 2$$

be).

$$i) (0, 1) (2, 3) (3, 0)$$

$$\begin{array}{c|ccc} 0 & 1 & 1 & -\frac{4}{3} \\ 2 & 3 & -3 & \frac{4}{3} \\ 3 & 0 & & \end{array} \Rightarrow P(x) = 1 + 1(x-0) - \frac{4}{3}(x-0)(x-2)$$

$$\Rightarrow P(x) = 1 + 1(x-0) - \frac{4}{3}(x-0)(x-2)$$

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

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

$\Rightarrow$  Similar to Lagrange interpolation



ii)

$$\begin{array}{c|ccc} 0 & -2 & & \\ & & 3/2 & \\ 2 & 1 & & 0 \\ & & 3/2 & \\ 4 & 4 & & \end{array}$$

$$\Rightarrow P(x) = -2 + \frac{3}{2}(x-0) + 0$$

$$= -2 + \frac{3}{2}x$$

$\Rightarrow$  Similar to Lagrange Interpolation

P4  $(-1, 3) (1, 1), (2, 3) (3, 7)$

a)  $d = 2$

b)  $d = 3$

c)  $d = 6$

a and b)

Base on theorem 6.1.6, there is only 1

polynomial  $P$  degree 3 or less that

Satisfies  $P(x_i) = y_i \quad i = 1, \dots, n$

$P(x)$

$\Rightarrow$  only  $d=2$  or  $d=3$ .

~~We use Lagrange Interpolation~~

We use Newton divided difference

$$\begin{array}{c|ccc} -1 & 3 & & \\ 1 & 1 & -1 & \\ 2 & 3 & 2 & 0 \\ 3 & 7 & 4 & \end{array}$$

$$\Rightarrow P(x) = 3 - 1(x+1) + 1(x+1)(x-1)$$

$$= 3 - x - 1 + x^2 - 1$$

$$= x^2 - x + 1$$

a)  $\Rightarrow d=2$ . there exists polynomial

$$P(x) = x^2 - x + 1$$

b) Since, theorem 6.1b said there is only 1.  
 $P(x)$  with degree  $\leq 3$

$\Rightarrow d=3$  has no polynomial

c)  $d=6$

There are <sup>infinitely</sup> ~~are many~~ polynomials, choose one.

$$P(x) = -\frac{11}{240}x^6 + \frac{41}{48}x^5 - \frac{97}{16}x^4 - \frac{3707}{120}x^3 + 19x - 2$$

(Matlab part)

```
% Problem 4
% c) d = 6
x0=[0 1 2 3 4 5 6];
y0=[-2 1 1 4 4 3 -2];
c=newtdd(x0,y0,7)
```

```
c = 7x1
    -2
     3
   -1.5
     1
   -0.5
  0.16667
 -0.045833
```

```
syms x
f(x) = -2 + 3*x -1.5*x*(x-1) + x*(x-1)*(x-2) -0.5*x*(x-1)*(x-2)*(x-3) ...
      + (1/6)*x*(x-1)*(x-2)*(x-3)*(x-4) - (11/240)*x*(x-1)*(x-2)*(x-3)*(x-4)*(x-5);
f([0 2 4])
```

```
ans = (-2 1 4)
```

```
simplify(f)
```

```
ans(x) =

$$-\frac{11x^6}{240} + \frac{41x^5}{48} - \frac{97x^4}{16} + \frac{967x^3}{48} - \frac{3707x^2}{120} + 19x - 2$$

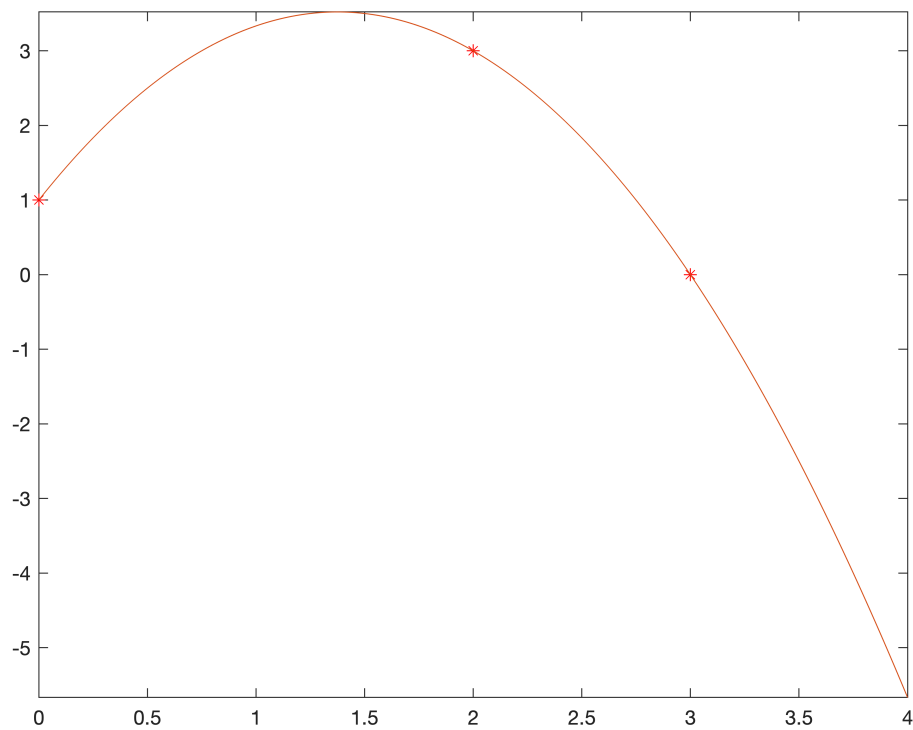
```

```
% Problem 5
%3a i
x0=[0 2 3];
y0=[1 3 0];
c=newtdd(x0,y0,3)
```

```
c = 3x1
     1
     1
  -1.3333
```

```
x=0:.001:4;
y = c(1) + c(2)*(x - x0(1)) + c(3)*(x - x0(1)).*(x - x0(2));
% y = 1 + x - (4/3)(x)(x - 2)
% y = 1 + x - (4/3)(x^2 -3x +2)
% y = 1 + (11/3)x - (4/3)x^2
% similar to the Lagrange interpolation methods
plot(x0,y0, "r*", x,y)
axis tight
```

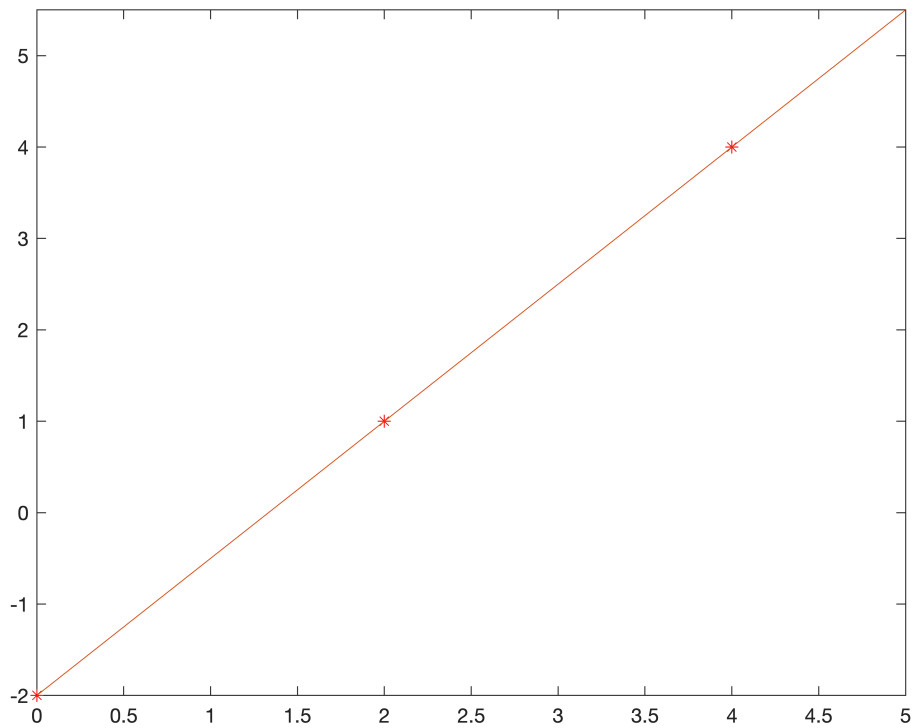




```
%3a ii
x0=[0 2 4];
y0=[-2 1 4];
c=newtdd(x0,y0,3)
```

```
c = 3x1
      -2
      1.5
       0
```

```
x=0:.001:5;
y = c(1) + c(2)*(x - x0(1)) + c(3)*(x - x0(1)).*(x - x0(2));
% y = -2 + 3/2(x-0) + 0
% y = -2 + (3/2)x
% similar to the Lagrange interpolation methods
plot(x0,y0, "r*", x,y)
axis tight
```



```
function [result] = newton(f, J, x0, tol) % Newton method
var = symvar(f)';
result = x0;
Jx = subs(J, var, result);
fxk = subs(f, var, result);
s = linsolve(Jx, -fxk);
x1 = result + s;
e = x1 - x0;

while (norm(e) > tol)
    e = inv(Jx)*fxk;
    Jx = subs(J, var, result);
    fxk = subs(f, var, result);
    s = linsolve(Jx, -fxk);
    result = result + s;
end

result = round(result, 5);
end

function [result] = bisec(f, a, b, tol)
% a b is the search range [a,b]
% f(x) is the function
% tol is tolerance error
result = Inf;
if (f(a)*f(b) < 0)
    while ((b-a)/2 > tol)
```

```

        c = (a + b)/2;
        if f(c) == 0
            result = c;
            break
        end

        if (f(a) * f(c)<0)
            b = c;
        else
            a = c;
        end
    end
    result = c;
end
end

% Newton's Divided Differences
function c=newtdd(x,y,n)
v = zeros(n);
c = zeros(n,1);

for j=1:n
    v(j,1)=y(j);
end

for i=2:n
    for j=1:n+1-i
        v(j,i)=(v(j+1,i-1)-v(j,i-1))/(x(j+i-1)-x(j));
    end
end

for i=1:n
    c(i)=v(1,i);
end

end

```