

**Problem 1.**

- (a) Show that  $x - (\ln x)^x = 0$  has at least one solution on  $[4, 5]$ .
- (b) Use the Intermediate Value Theorem and Rolle's Theorem to show that the graph of  $f(x) = x^3 + 2x + k$  crosses the x-axis exactly once, regardless of the value of the constant  $k$ .

**Solution****Part (a)**

Note that the function is continuous, in particular, it is continuous over  $[4, 5]$ . Further as we have that  $f(4) = 4 - \ln(4)^4 = 0.306638422$  and  $f(5) = 5 - \ln(5)^5 = -5.798691578$ , and  $-5.79869 < 0 < 0.306638422$ , then by the Intermediate Value Theorem,  $\exists x \in [4, 5]$  such that  $f(x) = 0$ .

**Part (b)**

Proof goes here.

**Problem 2.**

Let  $f(x) = 2x \cos(2x) - (x - 2)^2$  and  $x_0 = 0$ .

- (a) Find the third Taylor polynomial  $P_3(x)$ , and use it to approximate  $f(0.4)$
- (b) Use the error formula in Taylor's Theorem to find an upper bound for the error  $|f(0.4) - P_3(0.4)|$ . Compute the actual error.

**Solution****Part (a)**

$$P_3(x) = f(x_0) + f'(x_0)(x - x_0) + \frac{f''(x_0)}{2}(x - x_0)^2 + \frac{f^{(3)}(x_0)}{6}(x - x_0)^3$$

$$f(0) = 2 \times 0 \cos(0) - (-2)^2 = -4$$

$$f'(0) = -2x - 4x \sin(2x) + 2 \cos(2x) + 4 = 2 \cos 0 + 4 = 2 + 4 = 6$$

$$f''(0) = -2(4 \sin(2x) + 4x \cos(2x) + 1) = -2(0 + 0 + 1) = -2$$

$$f^{(3)}(0) = 8(2x \sin(2x) - 3 \cos(2x)) = 8(0 - 3) = -24$$

Thus, the third Taylor polynomial about  $x_0 = 0$  is given by

$$P_3(x) = -4 + 6x - x^2 - 4x^3$$

Then

$$f(0.4) \approx P_3(0.4) = -2.016$$

**Part (b)**

We have that  $f^{(4)}(x) = 32(2 \sin(2x) + x \cos(2x))$ .

The error is then given by the following (for some  $c_x \in (0, 0.4)$ ):

$$\mathcal{E}(x) = \frac{f^{(4)}(c_x)}{24} x^4$$

Thus, to find an upper bound of the error, we must find an upper bound for  $f^{(4)}(c_x)$ . This is found at  $f^{(4)}(0.4) = 54.8286$ . Giving us an error of  $\frac{54.8286}{24}(0.4)^4 = 0.05848384$ . Actual error is given by  $|f(0.4) - P_3(0.4)| = |-2.00263 - -2.016| = 0.0133654$ .

**Problem 3.**

Let  $f \in C[a, b]$  be a function whose derivative exists on  $(a, b)$ . Suppose  $f$  is to be evaluated at  $x_0$  in  $(a, b)$ , but instead of computing the actual value  $f(x_0)$ , the approximation value,  $\tilde{f}(x_0)$ , is the actual value of  $f$  at  $x_0 + \epsilon$ , that is  $\tilde{f}(x_0) = f(x_0 + \epsilon)$ .

- (a) Use the Mean Value Theorem to estimate the absolute error  $|f(x_0) - \tilde{f}(x_0)|$  and the relative error  $|f(x_0) - \tilde{f}(x_0)|/|f(x_0)|$ , assuming  $f(x_0) \neq 0$ .
- (b) If  $\epsilon = 5 \times 10^{-6}$  and  $x_0 = 1$ , find bounds for the absolute and relative errors for
  - (i)  $f(x) = e^x$
  - (ii)  $f(x) = \sin x$

**Solution****Part (a)**

For absolute error, we have  $|f(x_0) - \tilde{f}(x_0)| = |f(x_0) - f(x_0 + \epsilon)|$  by the mean value theorem it follows that  $|f(x_0) - f(x_0 + \epsilon)| = |f'(c)\epsilon|$ ,  $c \in (x_0, x_0 + \epsilon)$ .

Therefore, our bound for absolute error is given by  $\epsilon \times \sup\{|f'(c)| : c \in (x_0, x_0 + \epsilon)\}$ .

Similarly, the bound for relative error is thus given by

$$\epsilon \times \sup\{|f'(c)| : c \in (x_0, x_0 + \epsilon)\} / |f(x_0)|.$$

**Part (b)**

(i)  $f(x) = e^x$

To find absolute error by the formula given in part (a), we simply need to find the maximum derivative of  $f(x)$  over  $(1, 1 + 5 \times 10^{-6})$ . As  $e^x$  is non-decreasing, and  $e^{x'} = e^x$  the maximum is given by  $e^{(1+5 \times 10^{-6})} \approx 2.7182954199$  we then multiply this by  $\epsilon$  to get the absolute error  $= e^{1+5 \times 10^{-6}} 5 \times 10^{-6} \approx 0.000013591477$ .

Relative error is then  $(e^{1+5 \times 10^{-6}} 5 \times 10^{-6}) / (e^1) \approx 5.000025 \times 10^{-6}$ .

(ii)  $f(x) = \sin x$

$f'(x) = \cos(x)$ , thus to determine bound for absolute error, I need the maximum value of  $\cos(x)$  over  $(1, 1 + 5 \times 10^{-6})$ . Between 0 and  $\pi/2$   $\cos(x)$  is positive and decreasing. As we have  $0 < 1 < 1 + 5 \times 10^{-6} < \pi/2$  we will find our maximum value at  $\cos(1) \approx 0.5403023$ . We then multiply this by  $\epsilon$  to get the absolute error  $= \cos(1) \times \epsilon \approx 2.701511529 \times 10^{-6}$ .

Relative error is then  $\cos(1) \times \epsilon / \sin(1) \approx 3.210463 \times 10^{-6}$ .

**Problem 4.**

The equation  $4x^2 - e^x - e^{-x} = 0$  has four solutions  $\pm x_1$  and  $\pm x_2$ . Use Newton's method to approximate the solution to within  $10^{-5}$  with the following values of  $y_0$  : (a)  $p_0 = -10$ , (b)  $p_0 = -5$ , (c)  $p_0 = -3$ , (d)  $p_0 = -1$ , (e)  $p_0 = 1$ , (f)  $p_0 = 3$ , (g)  $p_0 = 5$ , (h)  $p_0 = 10$ . Comment on the results.

**Solution**

Here is the code I am using to run newton's method

```
function p4

clear all;
close all;
hold on;

% This is the function we want to find 0's for.
f = @(t) (4 * t.^2) - e.^t - e.^(-t);
df = @(t) (8 * t) - e.^t + e.^(-t);
% Iterate via Newton's method until we are within 'err' of 0.
ERR = 10^-(5);
% List of starting points to use with Newton's method.
% Change the order so they show up better when I plot the results.
_y0 = [-10, 10, -5, 5, -3, 3, -1, 1];
% Use these colors for plotting Newton's method for each _y0.
COL = [
    [243 54 51] ./ 255,
    [234 78 92] ./ 255,
    [155 234 51] ./ 255,
    [51 234 118] ./ 255,
    [51 234 222] ./ 255,
    [51 88 234] ./ 255,
    [130 51 234] ./ 255,
    [234 51 152] ./ 255
];

% Loop through each starting point to run Newton's method.
for y0 = _y0

    % Steps will contain a list of each point in the iteration.
    % We can plot this, as well as examine it's size to see
    % how well each initial point is performing.
    steps = [y0];

    % loop while we still have too much error
```

```

    % infinite loop if we don't converge... but we do
    % for these y, so it's cool
    while abs(f(steps(end))) > ERR
        tmp = steps(end);
        nxt = tmp - f(tmp)/df(tmp);
        steps = [steps nxt];
    end

    y0
    steps
    plot(steps, f(steps), 'LineWidth', 3, 'Color', COL(end, :), 'DisplayName', int2s
    COL = COL(1:end-1, :);

end

legend('show');

end

```

Below I have formatted the text output from that code, we can immediately see some symmetry about the axis  $x = 0$ . Using the initial  $y_0$  values, I found a total of 4 zeros at  $x = \{\pm 4.3062, \pm 0.82450\}$ . The closer I start to the guess, the faster (less steps) Newton's method will converge to the result. Interestingly,  $x = \pm 3$  overshoot the zero on their side of the axis  $x = 0$ , that is  $+3$  finds  $-0.82450$  and  $-3$  finds  $+0.82450$ . All others initial values find the zero nearest to them.

```

y0 = -10 => [-10.0000, -9.0146, -8.0456, -7.1093, -6.2339, -5.4634,
             -4.8572, -4.4752, -4.3269, -4.3066, -4.3062]

```

```

y0 = -5 => [-5.0000 -4.5533 -4.3478 -4.3076 -4.3062 -4.3062]

```

```

y0 = -3 => [-3.00000  1.00194  0.83852  0.82461  0.82450]

```

```

y0 = -1 => [-1.00000 -0.83825 -0.82460 -0.82450]

```

```

y0 = 1 => [1.00000  0.83825  0.82460  0.82450]

```

```

y0 = 3 => [3.00000 -1.00194 -0.83852 -0.82461 -0.82450]

```

```

y0 = 5 => [5.0000  4.5533  4.3478  4.3076  4.3062  4.3062]

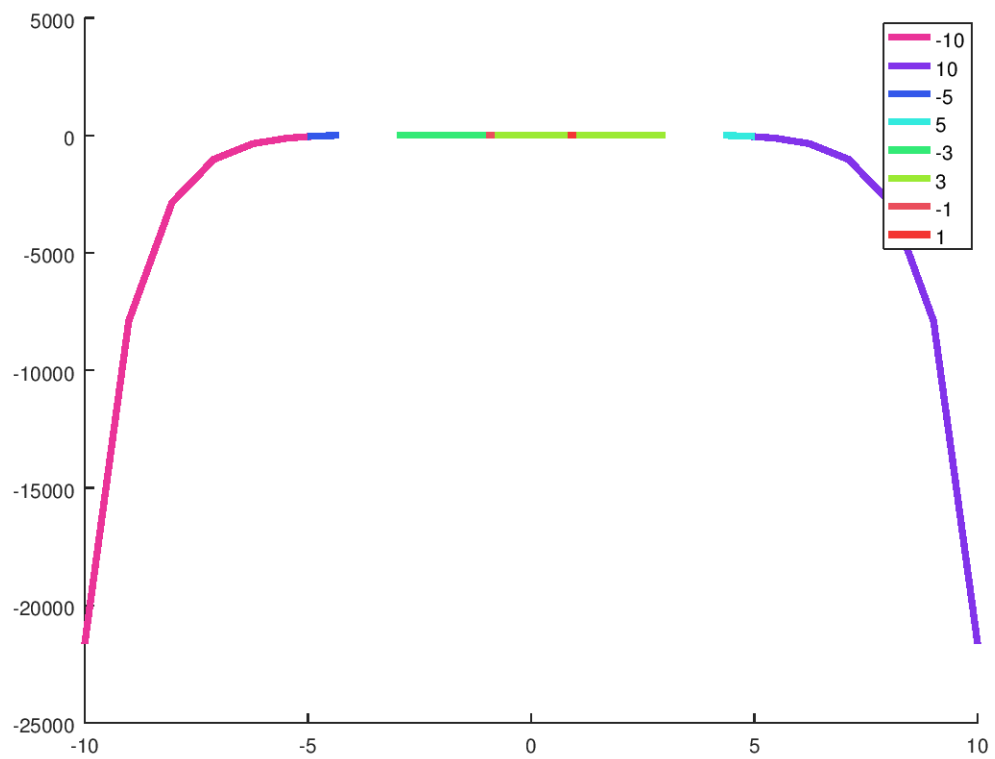
```

```

y0 = 10 => [10.0000, 9.0146, 8.0456, 7.1093, 6.2339, 5.4634,
            4.8572, 4.4752, 4.3269, 4.3066, 4.3062]

```

And here is a graph to visualize what Newton's method is doing for each starting point.



**Problem 5.**

Use Newton's method and Modified Newton's method to find the solution accurate to within  $10^{-5}$  for

$$1 - 4x \cos x + 2x^2 + \cos 2x = 0, \text{ for } 0 \leq x \leq 1.$$

Comment on the performance of the methods.

**Solution**

TODO

**Problem 6.**

Use each of the following methods to find a solution in  $[0.1, 1]$  accurate to within  $10^{-4}$  for

$$600x^4 - 550x^3 + 200x^2 - 20x - 1 = 0.$$

- (a) Bisection method
- (b) Newton's method
- (c) Secant method
- (d) Müller's method

Comment on the performance of these methods.

**Solution**

TODO



**Problem 7.****Solution**

An object falling vertically through the air is subjected to viscous resistance as well as the force of gravity. Assume that an object with mass  $m$  is dropped from a height  $s_0$  and that the height of the object after  $t$  seconds is

$$s(t) = s_0 - \frac{mg}{k}t + \frac{m^2g}{k^2}(1 - e^{-kt/m}),$$

where  $g = 32.17ft/s^2$  and  $k$  represents the coefficient of air resistance in lb-s/ft. Suppose  $s_0=300ft$ ,  $m = 0.25lb$ , and  $k = 0.1$  lb-s/ft. Find to within 0.01s the time it takes this quarter-pounder to hit the ground. Use Fixed-point iteration, Steffensen's method and Newton's method to find the solution.