

## Problem 1

```
syms t

A = [];

for i = 1:4
    A = [A ; row(i, 3)];
end

b = [11, 29, 65, 125]'

x = A\b
T = row (t, 3)

P = T * x

vpa (subs( P, t, 3.3))

function [ A ] = row ( x, order )
    A = [];
    for i = 0:order
        A = [A, x^i];
    end
end
```

b =

11  
29  
65  
125

x =

5.0000  
2.0000  
3.0000  
1.0000

T =

[ 1, t, t^2, t^3]

P =

$t^3 + 3t^2 + 2t + 5$

ans =



## Problem 2

```
syms t

% Part a

X = -5:5;
Y = runge(X);

A = [];
for i = 1:11
    A = [A ; row(X(i), 10)];
end

x = A\Y';
T = row (t, 10);
P = T * x;

X = linspace(-5, 5);
y1 = vpa (subs( P, t, X));
y2 = runge(X);

figure
plot(X,y1,'b--',X,y2,'r')
legend('Lagrange Polynomial','Runges function')
title('Part a')

% Part b

X = myCos(10);
Y = runge(X);

A = [];
for i = 1:11
    A = [A ; row(X(i), 10)];
end

x = A\Y';
T = row (t, 10);
P = T * x;

X = linspace(-5, 5);
y1 = vpa (subs( P, t, X));
y2 = runge(X);

figure
plot(X,y1,'b--',X,y2,'r')
legend('Lagrange Polynomial','Runges function')
title('Part b')

% Part c

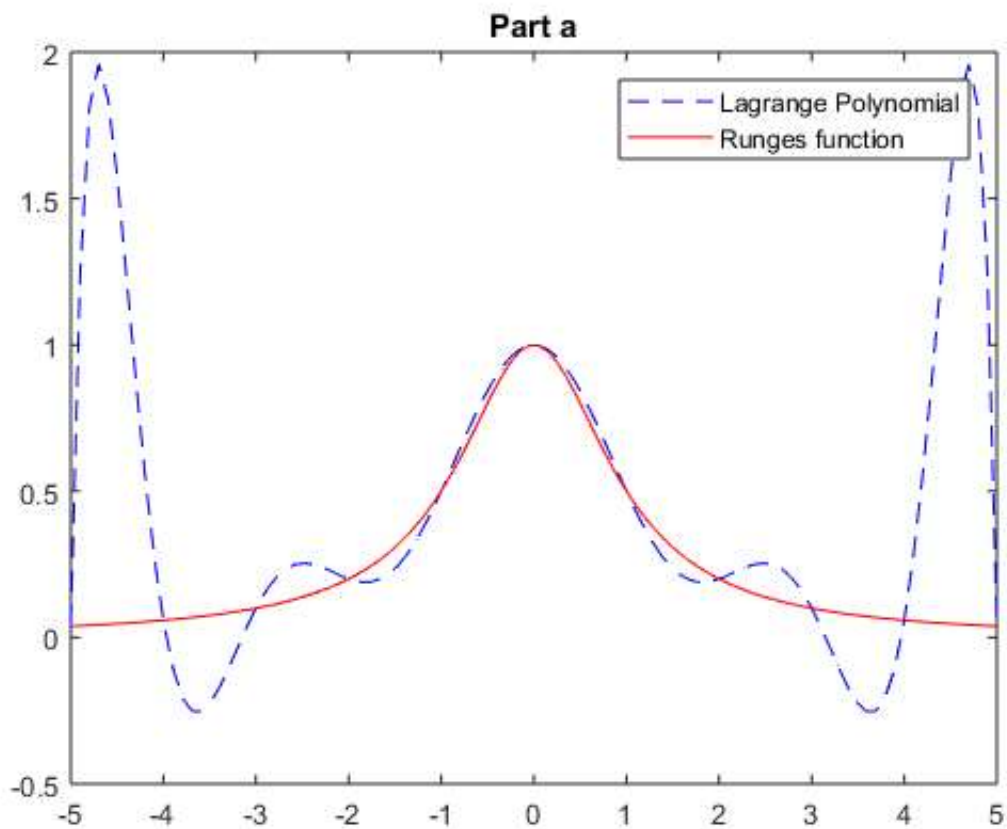
x = -5:5; y = runge(x);
xx = linspace(-5, 5);
```

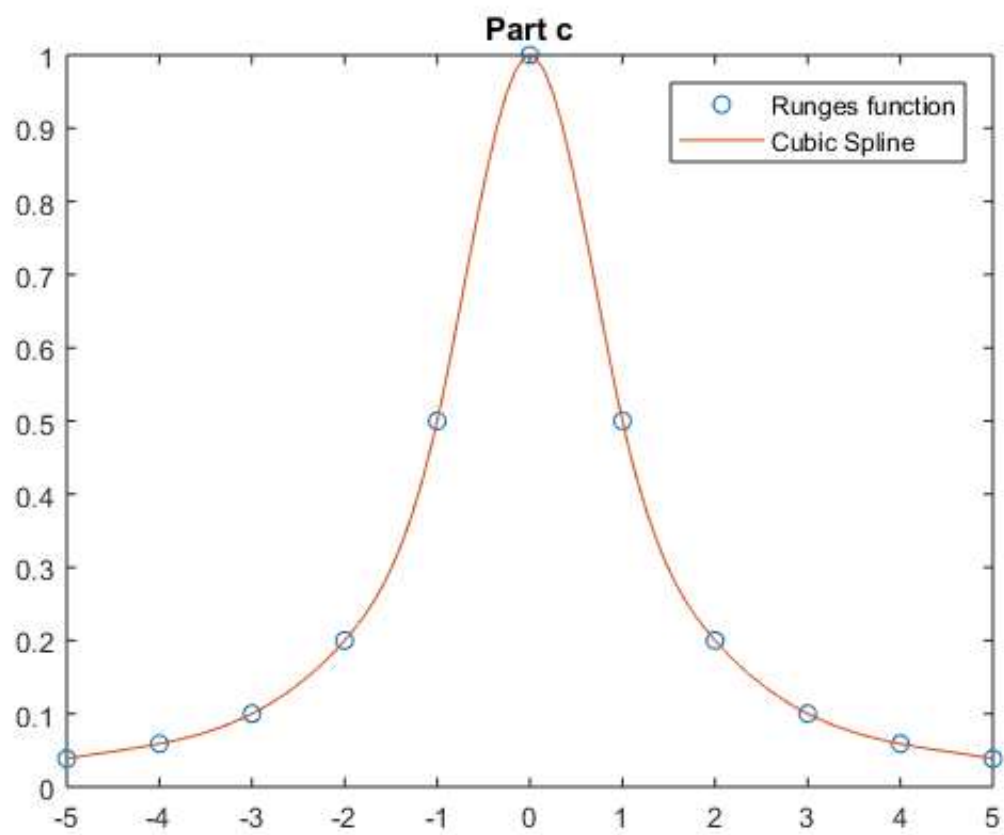
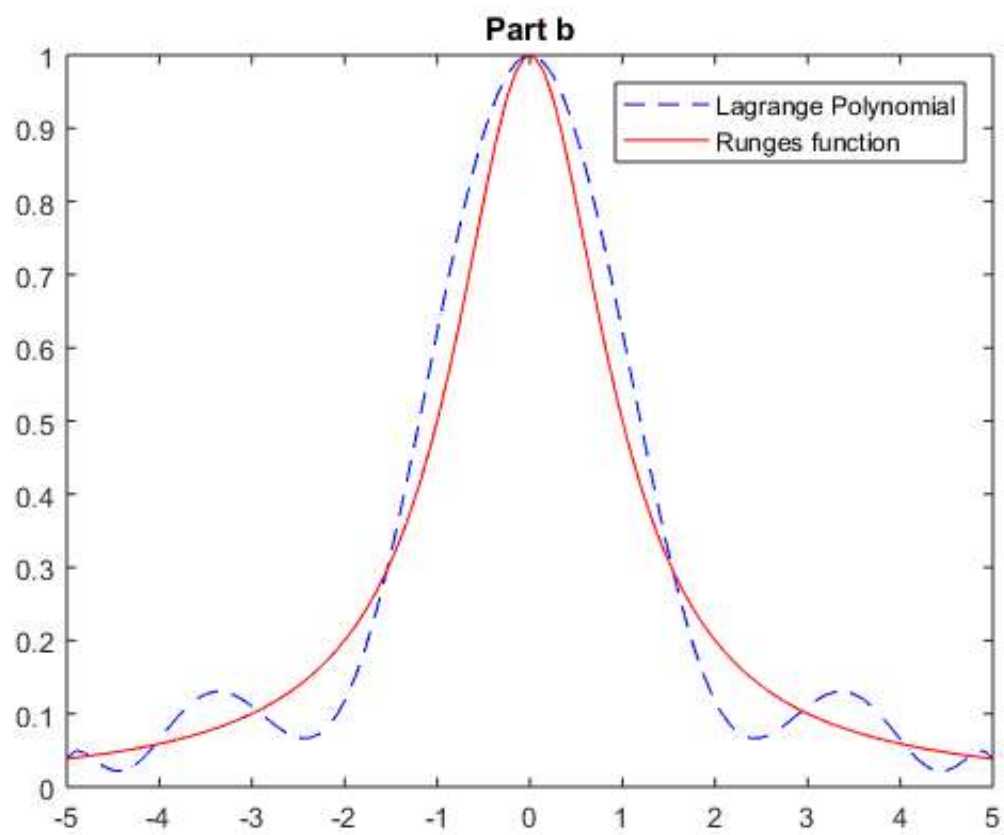
```
yy = spline(x,y,xx);
figure
plot(x,y,'o',xx,yy)
legend('Runges function','Cubic Spline')
title('Part c')
```

```
function [ y ] = runge ( x )
    y = 1 ./ (1 + x.^2);
end
```

```
function [ C ] = myCos ( n )
    J = 0:n;
    C = 5 .* cos(J .* pi ./ n);
end
```

```
function [ A ] = row ( x, order )
    A = [];
    for i = 0:order
        A = [A, x^i];
    end
end
```







2a. I observe that the interpolating Lagrange polynomial is not very good at replicating the behaviour of the Runge's function. The approximation is specially poor toward the boundaries  $\{-5, 5\}$  of the selected range

b. This interpolating polynomial behaves much more similarly to the original Runge's function, specially toward the boundaries of the range. Still, it is bad at replicating the behaviour of the function

## Problem 3

```
syms t;

% Part a
fprintf(' # part A\n')

% We are changing the range to have smaller values to avoid large operations like 2000^7
X = [1978:2:1992] - 1976;
Y = [12, 12.7, 13, 15.2, 18.2, 19.8, 24.1, 28.1];

P = Lagrange(X, Y)

XX = linspace(2, 16);
y1 = vpa (subs( P, t, XX));

figure
plot(XX,y1,'b--',X,Y,'o')
xticklabels(1978:2:1992)
legend('Lagrange Polynomial','Data Point')
title('\nPart a')

fprintf('Estimate for 1994 using Lagrange: %f \n', vpa (subs( P, t, 18)));

% Part b
fprintf('\n # Part B\n\n')

x = [1978:2:1992]; y = [12, 12.7, 13, 15.2, 18.2, 19.8, 24.1, 28.1];
xx = linspace(1978, 1992);
yy = spline(x,y,xx);
figure
plot(x,y,'o',xx,yy)
xticklabels(1978:2:1992)
legend('Data Point','Cubic Spline')
title('Part b')

fprintf('Estimate for 1994 using Cubic Spline: %f \n', spline(x,y,1994));

% Part c
fprintf('\n # part C\n')

x = [1978:2:1992] - 1976; y = [12, 12.7, 13, 15.2, 18.2, 19.8, 24.1, 28.1];
clear = [3, 4];
clear = sort(clear, 'descend');
for i = 1:length(clear)
    x(clear(i)) = [];
    y(clear(i)) = [];
end

P = Lagrange(x, y)

XX = linspace(2, 16);
y1 = vpa (subs( P, t, XX));
```



```

figure
plot(XX,y1,'b--',x,y,'o')
xticklabels(1978:2:1992)
legend('Lagrange Polynomial','Data Point')
title('Part c1')

fprintf('Estimate for 1982 and 1984 using Lagrange: %f, %f \n', vpa (subs( P, t, 6)), vpa (su
bs( P, t, 8)));

x = x + 1976;
xx = linspace(1978, 1992);
yy = spline(x,y,xx);
figure
plot(x,y,'o',xx,yy)
xticklabels(1978:2:1992)
legend('Data Point','Cubic Spline')
title('Part c2')

fprintf('Estimate for 1982 and 1984 using Spline: %f, %f \n', spline(x,y,1982), spline(x,y,19
84));

% Function Definitions

function [ LP ] = Lagrange ( X, Y )
    t = sym('t');
    order = length(X);
    A = [];
    for i = 1:order
        A = [A ; row(X(i), order - 1)];
    end

    x = A\Y';
    T = row (t, order - 1);
    LP = T * x;

    function [ A ] = row ( x, order )
        A = [];
        for j = 0:order
            A = [A, x^j];
        end
    end
end

function [ A ] = row ( x, order )
    A = [];
    for i = 0:order
        A = [A, x^i];
    end
end
end

```

# part A

P =

$$\begin{aligned}
 & - (5924735509799193*t^7)/147573952589676412928 + (2719673774979989*t^6)/1152921504606846976 - \\
 & (8035797835136663*t^5)/144115188075855872 + (6126381055618849*t^4)/9007199254740992 - (51456 \\
 & 75324261571*t^3)/1125899906842624 + (4729932874285817*t^2)/281474976710656 - (434867110895739 \\
 & 1*t)/140737488355328 + 4771000855260093/140737488355328
 \end{aligned}$$

Estimate for 1994 using Lagrange: -38.400000

# Part B

Estimate for 1994 using Cubic Spline: 26.440670

# part C

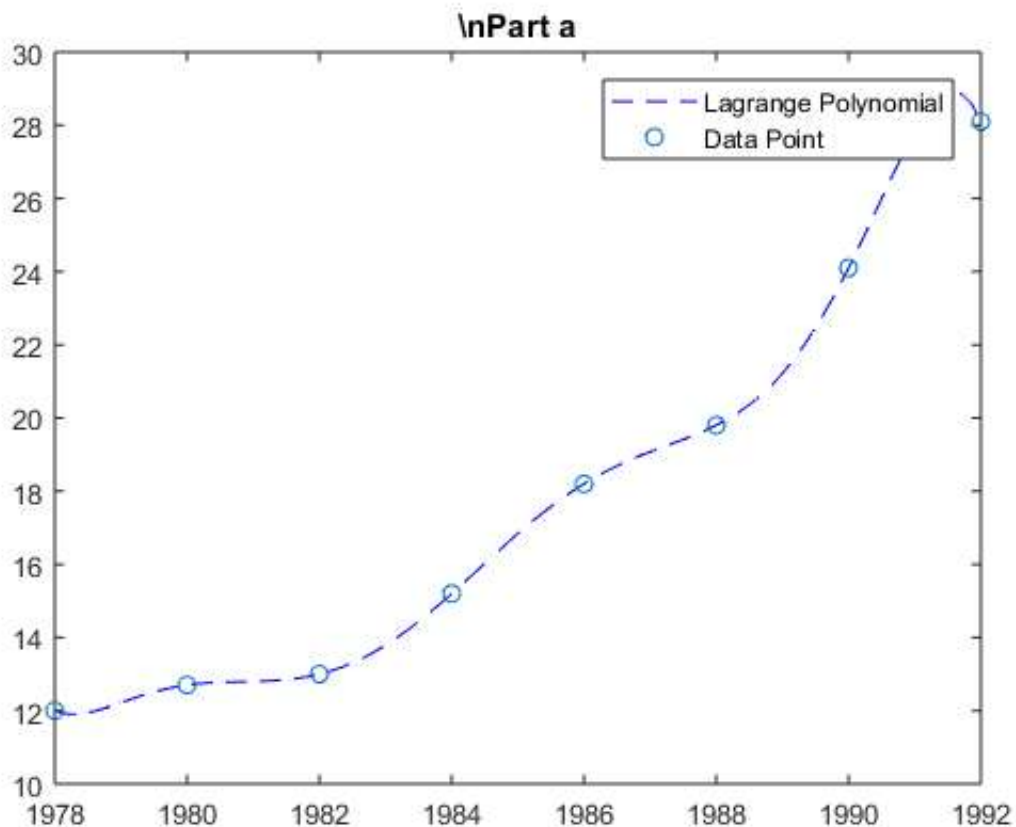
P =

$$\begin{aligned}
 & - (485387959838791*t^5)/576460752303423488 + (2810996767416921*t^4)/72057594037927936 - (5941 \\
 & 311258413367*t^3)/9007199254740992 + (5601117474061161*t^2)/1125899906842624 - (8609224912669 \\
 & 087*t)/562949953421312 + 7703031862648063/281474976710656
 \end{aligned}$$

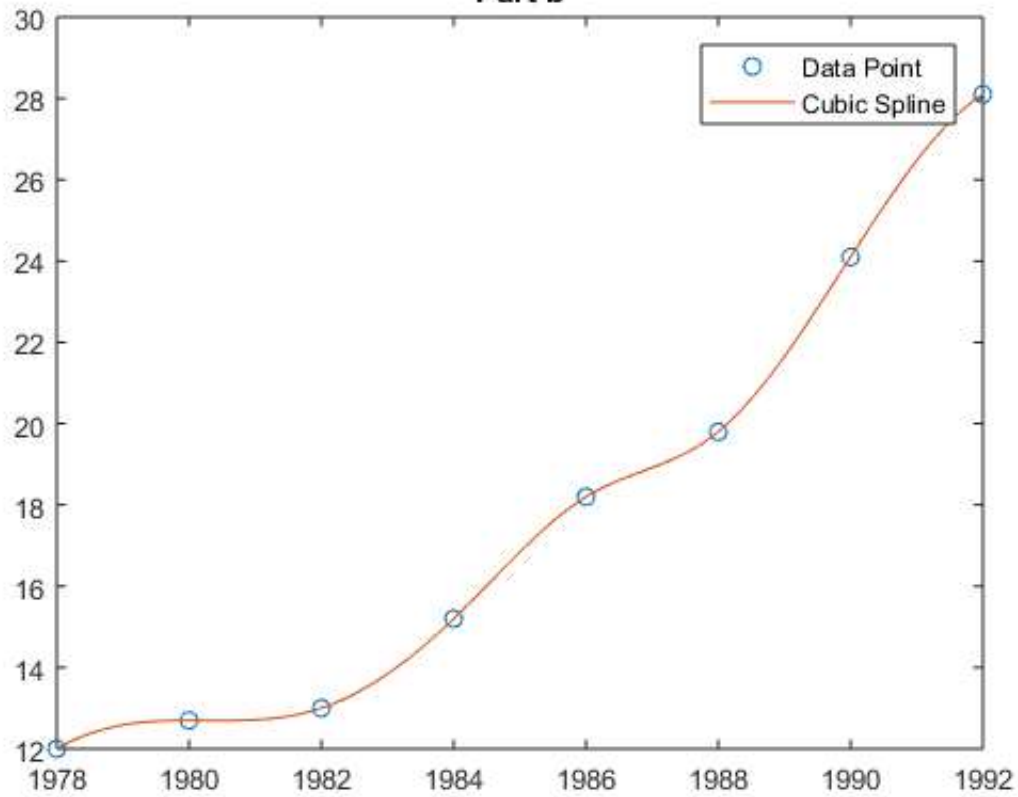
Estimate for 1982 and 1984 using Lagrange: 16.233333, 17.880000

Estimate for 1982 and 1984 using Spline: 14.448187, 16.522280

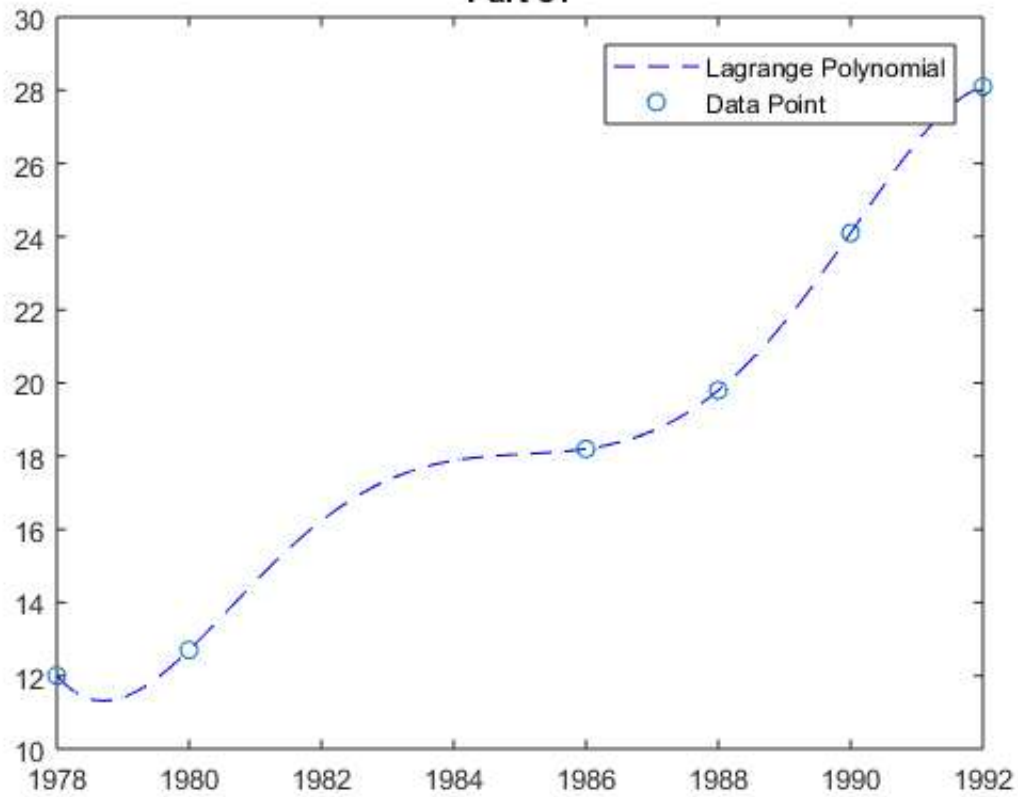
This prediction is extremely wrong, probably due to the fact that any polynomial increases its number of maximums and minimums as it increases order. This means that high order polynomial such as this one have lots of wiggles which make the prediction worse, specially toward the edge.

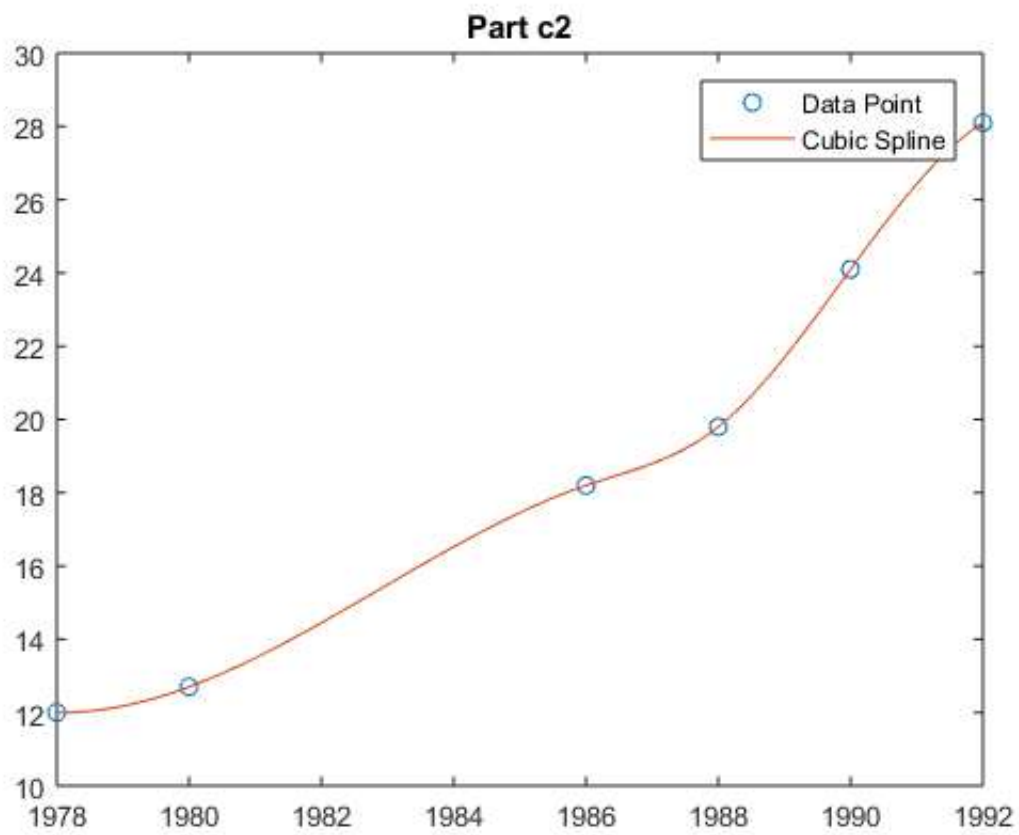


**Part b**



**Part c1**





a.

A function  $S$  that satisfies:

on each interval  $[x_j, x_{j+1}]$

$$S(x) = a_j + b_j(x - x_j) + c_j(x - x_j)^2$$

$S$  interpolates  $f$  at  $x_0, x_1, \dots, x_n$

$S$  continuous on  $[x_0, x_n]$

$S'$  continuous on  $[x_0, x_n]$

$$\begin{cases} S_j(x) = a_j + b_j(x - x_j) + c_j(x - x_j)^2 \\ S'_j(x) = b_j + 2c_j(x - x_j) \end{cases}$$

$$(1) \quad S_j(x_j) = y_j \Rightarrow \boxed{a_j = y_j} \quad \forall j \leftarrow \text{interpolates the } y\text{'s}$$

$$(2) \quad S_j(x_{j+1}) = S_{j+1}(x_{j+1}) \leftarrow S \text{ continuous}$$

$$a_j + b_j(x_{j+1} - x_j) + c_j(x_{j+1} - x_j)^2 = a_{j+1}$$

$$(3) \quad S'_j(x_{j+1}) = S'_{j+1}(x_{j+1}) \leftarrow S' \text{ continuous}$$

$$b_j + 2c_j(x_{j+1} - x_j) = b_{j+1}$$

$$\therefore \boxed{c_j = \frac{b_{j+1} - b_j}{2h_j}} \quad (2) \Rightarrow a_{j+1} = a_j + b_j h_j + \frac{(b_{j+1} - b_j)}{2} h_j \leftarrow =$$

$$= a_j + b_j \left( h_j - \frac{h_j}{2} \right) + \frac{b_{j+1} h_j}{2} \Rightarrow b_{j+1} = \frac{2}{h_j} \left[ a_{j+1} - a_j - b_j \frac{h_j}{2} \right]$$

$$\therefore \boxed{b_j = 2 \frac{a_{j+1} - a_j}{h_j} - b_{j+1}}$$

$$\therefore b_j + b_{j+1} = \left( \frac{y_{j+1} - y_j}{h_j} \right) 2 = f_j$$

$$\begin{bmatrix} 1 & 1 & 0 & \dots & 0 \\ 0 & 1 & 1 & 0 & \dots & 0 \\ 0 & \dots & 0 & 0 & 1 & 1 \\ 0 & \dots & 0 & 0 & 1 & 1 \end{bmatrix} \begin{Bmatrix} b_1 \\ b_2 \\ \vdots \\ b_{n-2} \\ b_{n-1} \end{Bmatrix} = \begin{Bmatrix} f_1 \\ f_2 \\ \vdots \\ f_{n-2} \\ f_{n-1} \\ -b_n \end{Bmatrix}$$

Note that  $b_n$  remains as a free parameter that needs to be chosen somehow, the end condition (which is 1 instead of 2 as in cubic spline)

$\therefore b_j = s'_j(x_j)$  thus choosing  $b_n$  is equivalent to specifying the first derivative of  $s$  at point  $n$

In the light of the above it would seem that "clamped spline" would be a good choice and we should set:

$$s'(x_n) = y'_n$$

## Problem 5

```
A = [  
    2 -3 3  
    3 3 9  
    3 3 5  
];  
  
U = [  
    2 -3 3  
    0 7.5 4.5  
    0 0 -4  
];  
  
L = [  
    1 0 0  
    1.5 1 0  
    1.5 1 1  
];  
  
% Checking my answers  
L * U  
  
[LM UM PM] = lu(A)
```

ans =

2	-3	3
3	3	9
3	3	5

LM =

1.0000	0	0
0.6667	1.0000	0
1.0000	0	1.0000

UM =

3	3	9
0	-5	-3
0	0	-4

PM =

0	1	0
1	0	0
0	0	1





5a.

$$\left[ \begin{array}{ccc|c} 2 & -3 & 3 & 2 \\ 3 & 3 & 9 & 15 \\ 3 & 3 & 5 & 11 \end{array} \right] \begin{array}{l} \leftarrow -\frac{3}{2}R_1 \\ \leftarrow -\frac{3}{2}R_1 \end{array}$$

$\swarrow L_{21}$   
 $\swarrow L_{31}$

$$\left[ \begin{array}{ccc|c} 2 & -3 & 3 & 2 \\ 0 & 7.5 & 4.5 & 12 \\ 0 & 7.5 & 0.5 & 8 \end{array} \right] \leftarrow -\frac{7.5}{7.5}R_2$$

$\swarrow L_{32}$

$$\left[ \begin{array}{ccc|c} 2 & -3 & 3 & 2 \\ 0 & 7.5 & 4.5 & 12 \\ 0 & 0 & -4 & -4 \end{array} \right] \rightarrow \begin{cases} x_1 = 1 \\ x_2 = 1 \\ x_3 = 1 \end{cases}$$

$$U = \begin{bmatrix} 2 & -3 & 3 \\ 0 & 7.5 & 4.5 \\ 0 & 0 & -4 \end{bmatrix} \quad L = \begin{bmatrix} 1 & 0 & 0 \\ 1.5 & 1 & 0 \\ 1.5 & 1 & 1 \end{bmatrix}$$

The difference lies in the fact that Matlab will always switch columns before performing any operations so that the pivot element is the highest in the rows. This leads to a diff order of the final answer, which is encoded in the P matrix.