

**Problem 1 [5 points]** Suppose you enter two numbers  $x$  and  $y$  from the keyboard on your computer, store them in double precision variables, and compute  $x*y*y$ . Assuming that this expression is evaluated in double precision, calculate a bound for the error in the computed result.

**Problem 1 [5 points]** Suppose you enter two numbers  $x$  and  $y$  from the keyboard on your computer, store them in double precision variables, and compute  $x*y*y$ . Assuming that this expression is evaluated in double precision, calculate a bound for the error in the computed result.

**Problem 2 [4 points]** For this problem, do not use a calculator or a computer.

Consider  $f(x) = (e^{2x} - 1)/(2x)$ . Let  $x = 1\text{e-}10$  and assume double precision.

- (a) When evaluated in double precision, **exp**(2\*x) is 1.000000000200000. Without using the **exp** function, how would you obtain this value?
- (b) Describe an approach for computing  $f(x) = (e^{2x} - 1)/(2x)$  such that loss of significance is avoided when  $x$  is near zero.
- (c) Using your approach, what would you obtain with  $x = 1\text{e-}10$  ?

**Problem 3 [4 points]** Suppose  $\cos x$  is approximated by an interpolating polynomial of degree  $n$  using  $(n + 1)$  equally spaced points in the interval  $[0, 1]$ .

- (a) How accurate is this approximation in terms of  $n$ .
- (b) What is the minimum number of points needed to achieve error less than  $10^{-6}$ .

$$h = 1/n$$

$$M = \max_{0 \leq t \leq 1} |f^{(n+1)}(t)| = \max(\sin 1, 1)$$

**Problem 4 [3 points]** Given an  $a > 0$ , you wish to compute  $a^{1/3}$ , that is, the cubic root of  $a$ . You have available only the operations addition, subtraction, multiplication and division.

- (a) (2 points) Describe how you can compute it.
- (b) (1 points) Then compute  $3^{1/3}$  up to 4 accurate digits after the decimal point. Show all the steps in your calculation.

**Problem 5 [5 points]**

Suppose that  $r$  is a double root of  $f(x)$ ,  $f \in \mathbb{R} \rightarrow \mathbb{R}$ . That is  $f(r) = f'(r) = 0$  and  $f''(r) \neq 0$ . For example  $f(x) = (x-2)^2$  has a double root  $x = 2$ .

Suppose  $f, f', f''$  are continuous in a neighborhood of  $r$ .

Assume that you apply Newton's method to find this root of  $f$ . Denote  $e_n = r - x_n$  and assume  $x_n$  is near  $r$ . Show that

$$e_{n+1} \approx \frac{1}{2}e_n$$

**Problem 6 [3 points]** You are given the data points

$x_i$	1	2	3
$y_i$	2	3	5

Suppose we want to find the coefficients  $a$  and  $b$  in the function  $f(x) = ax + be^x$  that fits these data in a least squares sense.

Describe how you would setup a least squares problem in Matlab and how you can compute these coefficients. You don't have to compute them.

**Problem 7 [4 points]**

- (a) (2 points) Let  $A$  be nonsingular,  $n \times n$  lower-triangular matrix. Write an algorithm in pseudo-code for solving the system  $Ax = b$ , where  $b$  is an  $n$  column vector. For example, the following is a lower-triangular matrix

$$\begin{bmatrix} 1 & 0 & 0 \\ 2 & 3 & 0 \\ 4 & 5 & 6 \end{bmatrix}$$

- (b) (2 points) Derive a formula for the number of arithmetic operations to solve this system.

(a)

for  $k = 1 : 1 : n$

$$x_k = (b_k - \sum_{j=1}^{k-1} (a_{k,j} * x_j)) / a_{k,k}$$



**Problem 8 [5 points]**

Consider the ODE  $y' = -5y$  with  $y(0) = 1$ . Suppose you solve this ODE with constant stepsize  $h = 0.5$ . Provide sufficient detail when answering the following questions.

- (a) Is the solution to this ODE stable?
- (b) Is the forward Euler method stable for this ODE using this stepsize?
- (c) Is the backward Euler method stable for this ODE using this stepsize?
- (d) Compute the numerical value for the approximate solution at  $t = 0.5$  by the forward Euler method.
- (e) Compute the numerical value for the approximate solution at  $t = 0.5$  by the backward Euler method.

**Problem 9 [3 points]**

What is the smallest number of points that are needed to compute  $\int_0^1 e^x dx$  with accuracy  $10^{-8}$  using Simpson's composite rule with equally spaced points.