

Math 3890, Machine Problem 4: Due Tu., 2/16/21

- 1) Write a function `c = lsqsplo(d,y,t,z)` which finds the coefficient vector for the spline  $s$  of degree  $d$  with extended knot vector  $y$  which fits given data  $z_1, \dots, z_N$  obtained by sampling a function  $f$  at points  $t_1 < t_2 < \dots < t_N$ . Your code should be based on solving the observation equations directly.
- 2) Write a script to use your function to fit some data. The script should
  - a) define an anonymous function  $f$  for testing
  - b) define the interval of interest  $[a, b]$
  - c) input  $N, \varepsilon, d$ , and  $k$
  - d) sets up the extended knot sequence for a spline of degree  $d$  with  $k$  equally spaced knots in the interval  $(a, b)$
  - e) sets  $z_i = f(t_i) + \varepsilon w_i$ , for  $i = 1, \dots, N$  with  $N$  equally spaced  $t$ 's in  $[a, b]$
  - f) call your function `lsqsplo` to compute the coefficient vector
  - g) compute the max norm of  $f - s$  on 501 equally-spaced points in the interval  $[a, b]$ .
  - h ) plot both  $f$  and  $s$  on the same figure using the 501 sample points
- 2) Run your script with  $f = \exp(t) \sin(2\pi t)$ ,  $N = 201$ ,  $d = 3$ ,  $\varepsilon = 0$ , and  $k = 15$ . Turn in the code and figure.
- 3) Repeat 2) with  $\varepsilon = .2$ .