

Section 3.2

1 $P_2(x) = ? \quad (0,0), (\frac{\pi}{2}, 1), (\pi, 0)$

(a)

0	<u>0</u>	$\frac{1-0}{\frac{\pi}{2}-0} = \boxed{\frac{2}{\pi}}$	}
$\frac{\pi}{2}$	1	$\frac{-\frac{\pi}{2}-0}{\pi-0} = -\frac{4}{\pi^2}$	
π	0	$\frac{0-1}{\pi-\frac{\pi}{2}} = -\frac{2}{\pi}$	

$$\Rightarrow$$

$$P_2(x) = 0 + \frac{2}{\pi}(x-0) - \frac{4}{\pi^2}(x-0)(x-\frac{\pi}{2})$$

$$\boxed{P_2(x) = \frac{2}{\pi}x - \frac{4}{\pi^2}x(x-\frac{\pi}{2})}$$

(b) $P_2(\frac{\pi}{4}) = \frac{2}{\pi} \cdot \frac{\pi}{4} - \frac{4}{\pi^2} \cdot \frac{\pi}{4} \left(\frac{\pi}{4} - \frac{\pi}{2} \right) = \frac{1}{2} - \frac{1}{\pi} \left(-\frac{\pi}{4} \right) = \frac{1}{2} + \frac{1}{4}$

$$\boxed{P_2(\frac{\pi}{4}) = \frac{1}{2} + \frac{1}{4} = \frac{3}{4}} \quad \sin(\frac{\pi}{4}) = \frac{3}{4}$$

(c) Interpolation Error = $\frac{(x-x_1)(x-x_2)(x-x_3)\dots(x-x_n)}{n!} f'(c)$

\Rightarrow Interpolation Error $= 0 < c < \pi, |f'(c)| = |\cos c|_{\max} = 1$

$$\left| \sin \frac{\pi}{4} - P_2(\frac{\pi}{4}) \right| \leq \frac{(\frac{\pi}{4}-0) \cdot (\frac{\pi}{4}-\frac{\pi}{2}) \cdot (\frac{\pi}{2}-\pi)}{3!} = \frac{\frac{\pi}{4} \cdot (-\frac{\pi}{4}) \cdot (\frac{3}{2}\pi)}{3!} =$$

$$= \frac{3\pi^3}{6 \cdot 4^3} = \frac{\pi^3}{2 \cdot 64} = \boxed{\frac{\pi^3}{128}} \quad \text{or} \quad \approx 0.242$$

(d) actual error = $\left| \sin \frac{\pi}{4} - \frac{3}{4} \right| = 0.04289 \approx \boxed{0.043}$

actual error = $0.043 < \left| \sin \frac{\pi}{4} - P_2(\frac{\pi}{4}) \right| = 0.242$

Answer:

(a) $P_2(x) = \frac{2}{\pi} \cdot x - \frac{4}{\pi^2} x \cdot \left(x - \frac{\pi}{2}\right)$

(b) $P_2\left(\frac{\pi}{4}\right) = \frac{3}{4}$

(c) Interpolation error $= \frac{\pi^3}{128}$ or ≈ 0.242

(d) Actual error ≈ 0.043

Actual error $\approx 0.043 <$ Interpolation error ≈ 0.242

INNA WILLIAMS

Section 3.2

2 $(1, 0), (2, \ln 2), (4, \ln 4)$

a

$$1 \quad \frac{10}{\ln 2} \cdot \frac{\ln 2 - 0}{2-1} = \boxed{\ln 2}$$

$$2 \quad \frac{\ln 2}{\ln 4} \cdot \frac{\ln 4 - \ln 2}{4-2} = \frac{\ln 2}{2} \quad \frac{\ln 2 - \ln 2}{2-1} = \frac{-\frac{1}{2} \ln 2}{3} = \boxed{-\frac{1}{6} \ln 2}$$

$$4 \quad \ln 4 \cdot \frac{\ln 4 - \ln 2}{4-2} = \frac{\ln 2}{2}$$

$$\begin{aligned} P_2(x) &= 0 + \ln 2(x-1) - \frac{1}{6}(x-1)(x-2) \cdot \ln 2 = \\ &= x \cdot \ln 2 - \ln 2 - \frac{1}{6} \ln 2 (x^2 - 3x + 2) = \ln 2 \left(x - 1 - \frac{1}{6}x^2 + \frac{3}{6}x - \frac{2}{6} \right) \\ &= \boxed{\ln 2 \left(-\frac{1}{6}x^2 + \frac{3}{2}x - \frac{4}{3} \right)} \end{aligned}$$

b

$$P(3) = \ln 2 \left(-\frac{9}{6} - \frac{4}{3} + \frac{9}{2} \right) = \ln 2 \left(-\frac{3}{2} + \frac{9}{2} - \frac{4}{3} \right) = \ln 2 \left(3 - \frac{4}{3} \right) \Rightarrow$$

$$\boxed{P(3) = \frac{5}{3} \ln 2}$$

c

$$| \ln 3 - P(3) | \leq \frac{(3-1)(3-2)(3-4)}{3!} f^{(3)}(c), \quad 1 < c < 4$$

$$f^{(1)}(x) = (\ln x)' = x^{-1}, \quad f''(x) = -x^{-2}, \quad f^{(3)}(x) = 2 \cdot x^{-3}$$

End points: $f^{(3)}(1) = 2, \quad f^{(3)}(4) = 2/64$

$$f_{\max} = f^{(3)}(1) = 2 \Rightarrow f^{(3)}(c), \quad \boxed{|f^{(3)}(c)| \leq 2}$$

$$| \ln 3 - P(3) | \stackrel{\text{Inter.}}{\leq} \left| \frac{2 \cdot 1 \cdot (-1)}{2 \cdot 3} \right| \cdot 2 = \boxed{\frac{2}{3}} = 0.6667$$

d

$$| P(3) - \ln 3 | = \left| \frac{5}{3} \ln 2 - \ln 3 \right| = \ln \left(\frac{2^{5/3}}{3} \right) = \boxed{0.0566}$$

error bound = 0.6667 > actual error = 0.0566

Answer:

(a) $P_2(x) = \ln 2 \left(-\frac{1}{6}x^2 - \frac{4}{3} + \frac{3}{2}x \right)$

(b) $P_2(3) = \frac{5}{3} \cdot \ln 2$

(c) Interpolation error = $\frac{2}{3}$ or 0.6667

(d) Actual error = $\ln\left(\frac{2^{5/3}}{3}\right)$ or 0.0566

Section 3.2.

[3] $f(x) = e^{-2x}$, $x = 0, \frac{1}{9}, \frac{2}{9}, \frac{3}{9}, \frac{4}{9}, \frac{5}{9}, \frac{6}{9}, \frac{7}{9}, \frac{8}{9}, 1$

(a) Interpolation error $= |f(\frac{1}{2}) - P_9(x)| =$

$$= \frac{(\frac{1}{2} - 0) \cdot (\frac{1}{2} - \frac{1}{9}) \cdot (\frac{1}{2} - \frac{2}{9}) \cdot (\frac{1}{2} - \frac{3}{9}) \cdot (\frac{1}{2} - \frac{4}{9}) \cdot (\frac{1}{2} - \frac{5}{9}) \cdot (\frac{1}{2} - \frac{6}{9}) \cdot (\frac{1}{2} - \frac{7}{9}) \cdot (\frac{1}{2} - \frac{8}{9}) \cdot (\frac{1}{2} - 1)}{10!} \cdot f^{(10)}(c)$$

$0 < c < 1$

$f'(x) = -2 \cdot e^{-2x}$

$f''(x) = 2^2 \cdot e^{-2x}$

$f'''(x) = -2^3 \cdot e^{-2x}$

$f^{(10)}(x) = 2^{10} \cdot e^{-2x}$

$f^{(10)}(c) = 2^{10} \cdot e^{-2c}$

$f^{(10)}(c)$ on end points

$f^{(10)}(0) = \frac{2^{10}}{e^0} = 1024$

$f^{(10)}(1) = \frac{2^{10}}{e^2} = 138.58$

$\boxed{f^{(10)}(c)_{\max} = 1024}$

$|f(\frac{1}{2}) - P_9(x)| = \frac{(\frac{1}{2})^2 \cdot (\frac{7}{18}) \cdot (\frac{5}{18}) \cdot (\frac{3}{18}) \cdot (\frac{1}{18}) \cdot (-\frac{1}{18}) \cdot (-\frac{3}{18}) \cdot (-\frac{5}{18}) \cdot (-\frac{7}{18})}{10!} \cdot (1024)$

$= \left(\frac{1}{2}\right)^2 \cdot \frac{(7 \cdot 5 \cdot 3)^2}{18^8 \cdot 10!} = 7.0579 \cdot 10^{-11} \text{ or } \approx \boxed{7.06 \cdot 10^{-11}}$

(b) Number of decimal places guarantee

to be correct if $P_9(\frac{1}{2})$ used for approximation.

$|f(\frac{1}{2}) - P_9(x)| \leq 0.5 \cdot 10^{-p}$, where p - is number of decimal places.

$$7.06 \cdot 10^{-11} \leq 0.5 \cdot 10^{-P}$$

$$10^P \leq \frac{0.5 \cdot 10^{-11}}{7.06}$$

$$10^P \leq 0.071 \cdot 10^{-11}$$

$$\log_{10} 10^P \leq \log_{10} (0.071 \cdot 10^{-11})$$

$$P \leq \log_{10} 0.071 + \log_{10} 10^{-11}$$

$$P \leq \log_{10} 0.071 + 11$$

$$P \leq 11 - 1.1487$$

$$P \leq 9.85 \Rightarrow \boxed{P = 9}$$

Answer:

(a) $|f\left(\frac{1}{2}\right) - P_9(x)| \approx 7.06 \cdot 10^{-11}$

(b) at least 9 decimal places

Section 3.4

[2] (a) Check the spline conditions for

$$\begin{cases} S_1(x) = 1 + 2x + 3x^2 + 1/x^3 & \text{on } [0, 1] \end{cases}$$

$$\begin{cases} S_2(x) = 10 + 20(x-1) + 15(x-1)^2 + 4(x-1)^3 & \text{on } [1, 2] \end{cases}$$

$$\{(0, 1), (1, 10)\} \leftarrow \{(x_1, y_1), (x_2, y_2)\}$$

Property 1: $S_i(x_i) = y_i$, $S_i(x_{i+1}) = y_{i+1}$, $i = 1, 2, \dots, n-1$

$$i=1 : S_1(x_1) = S_1(0) = 1 = y_1 \Rightarrow \text{true}$$

$$S_1(x_2) = S_1(1) = 1 + 2 + 3 + 4 = 10 = y_2 \Rightarrow \text{true}$$

$$i=2 : S_2(x_2) = S_2(1) = 10 = S_1(1) \Rightarrow \text{true}$$

Property 2: $S_{i-1}'(x_i) = S_i'(x_i)$, $i = 2, 3, \dots, n-1$

$$i=2 : S_1'(x) = 2 + 6x + 12x^2, S_2'(x) = 20 + 30(x-1) + 12(x-1)^2$$

$$S_1'(x_2) = S_1'(1) = 2 + 6 + 12 = 20 \quad \Rightarrow \quad S_1'(x_2) = S_2'(x_2) \Rightarrow$$

$$S_2'(x_2) = S_2'(1) = 20 \quad \Rightarrow \quad \text{true} \quad 20 = 20$$

Property 3: $S_{i-1}''(x_i) = S_i''(x_i)$, $i = 2, 3, \dots, n-1$

$$S_1''(x) = 6 + 24x, S_2''(x) = 30 + 24(x-1)$$

$$i=2 : S_1''(x_2) = S_1''(1) = 6 + 24 = 30 \quad \Rightarrow \quad S_1''(x_2) = S_2''(x_2) \Rightarrow$$

$$S_2''(x_2) = S_2''(1) = 30 \quad \Rightarrow \quad \text{true} \quad 30 = 30$$

We can see that $S_1(x)$ and $S_2(x)$ satisfy all 3 properties. We can conclude that it is a cubic spline.

check if natural spline:

$$S_1'''(x_1) = S_2'''(x_n) = 0$$

$$S_1'''(x_1) = S_1'''(0) = 6 \neq 0, S_2'''(x_n) = S_2'''(1) = 30 \neq 0$$

$$\Rightarrow S_1'''(x_1) \neq S_2'''(x_n) \neq 0 \Rightarrow$$

we conclude that is not natural spline

Check if parabolically terminated:

$$S_1'''' = S_{n-1}'''' = 0$$

$$S_1''''(x_2) = 24 \quad S_2''''(x_2) = 24$$

$$S_1''''(x_2) = S_2''''(x_2) = 24 \neq 0 \Rightarrow \text{we conclude}$$

that is not parabolically terminated

Check if it is not-a-knot:

$$S_1''''(x_2) = S_2''''(x_2), S_{n-2}''''(x_{n-1}) = S_{n-1}''''(x_{n-1}), \text{ or } d_1 = d_2$$

$$S_1''''(x_2) = S_1''''(1) = 24, S_2''''(x_2) = S_2''''(1) = 24$$

$$\Rightarrow S_1''''(x_2) = S_2''''(x_2) = 24 \Rightarrow$$

we conclude that not-a-knot is satisfied

Answer: ① 3 Continuity property of cubic
spline are satisfied

② Natural spline \rightarrow not satisfied

parabolically terminated \rightarrow not satisfying
not-a-knot \rightarrow satisfied.

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Section 3.4

[3] (a) $S_1(x) = 4 - \frac{11}{4}x + \frac{3}{4}x^3$ on $[0, 1]$

$$S_2(x) = 2 - \frac{1}{2}(x-1) + C(x-1)^2 - \frac{3}{4}(x-1)^3 \text{ on } [1, 2]$$

$(0, 4), (1, 2)$

Property 1:

$$S_1(0) = 4 \quad S_1(1) = 2 \quad S_2(1) = 2$$

Property 2:

$$S_1'(x) = -\frac{11}{4} + \frac{9}{4}x^2, \quad S_2'(x) = -\frac{1}{2} + 2C(x-1) - \frac{9}{4}(x-1)^2$$

$$\underset{x=x_2}{S_1'(x)} = -\frac{11}{4} + \frac{9}{4}x^2 = \underset{x=x_2}{S_2'(x)} = -\frac{1}{2} + 2C(x-1) - \frac{9}{4}(x-1)^2$$

$$S_1'(x_2) = S_1'(1) = -\frac{11}{4} + \frac{9}{4} = -\frac{1}{2}$$

$$S_2'(x_2) = S_2'(1) = -\frac{1}{2} + 2C(0) - \frac{9}{4} \cdot 0 = -\frac{1}{2}$$

Property 3: $S_i''(x_i) = S_i''(x_{i+1}) \quad i=2, \dots, n-1$

$$S_1''(x) = \frac{9}{2}x, \quad S_2''(x) = 2C - \frac{9}{2}(x-1)$$

$$S_1''(x_2) = \frac{9}{2}, \quad S_2''(x_2) = S_2''(1) = 2C - 0 = 2C$$

$$S_1''(1) = S_2''(1) \Rightarrow \frac{9}{2} = 2C \Rightarrow C = \frac{9}{4}$$

Check if Natural spline condition satisfied

$$S_1''(x_1) = S_n''(x_n) = 0$$

$$S_1''(x_1) = S_1''(0) = \frac{9}{2} \cdot 0 = 0, \quad S_2''(x_2) = S_2''(2) = 2 \cdot \frac{9}{4} - 9/2 = 0$$

\Rightarrow that natural spline condition satisfied.

Check if parabolically terminated:

$$S_1'''(x_2) = S_{n-1}'''(x_n) = 0 \quad \text{or } d = d_{n-1}$$

$$S_1'''(x) = \frac{9}{2}, \quad S_2'''(x) = -\frac{9}{2} \Rightarrow$$

$\left\{\frac{9}{2} \neq -\frac{9}{2}\right\} + 0 \Rightarrow$ it is not satisfied
parabolically terminated

Check if it is not-a-knot:

$$S_1'''(x_2) = \boxed{S_1'''(1)} = S_2'''(x_2) \quad \text{and} \quad S_{n-2}'''(x_{n-1}) = S_{n-1}'''(x_{n-1})$$

$$S_1'''(x_2) = S_1'''(1) = \frac{9}{2}, \quad S_2'''(x_2) = S_2'''(1) = -\frac{9}{2}$$

$S_1'''(1) = \frac{9}{2} \neq -\frac{9}{2} = S_2'''(1) \Rightarrow$ not-a-knot
is not satisfied

Answer: $c = \frac{9}{4}$

The spline is natural

It is not parabolically terminated

It is not not-a-knot

INNA WILLIAMS

Section 3.4

$$\boxed{3} \quad \boxed{C} \quad \begin{cases} S_1(x) = -2 - \frac{3}{2}x + \frac{7}{2}x^2 - x^3 \\ S_2(x) = -1 + C(x-1) + \frac{1}{2}(x-1)^2 - (x-1)^3 \\ S_3(x) = 1 + \frac{1}{2}(x-2) - \frac{5}{2}(x-2)^2 - (x-2)^3 \end{cases}$$

Property 1 : $S_i(x_i) = y_i$, $S_i(x_{i+1}) = y_{i+1}$, $i=1, 2, \dots, n-1$

$$(0, -2), (1, -1), (2, 1)$$

$$i=1: S_1(x_1) = y_1 \Rightarrow S_1(0) = -2 = y_1$$

$$S_1(x_2) = y_2 \Rightarrow S_1(1) = -2 - \frac{3}{2} + \frac{7}{2} - 1 = -1$$

$$S_2(x_2) = y_2 \Rightarrow S_2(1) = -1$$

$$S_2(x_3) = y_3 \Rightarrow S_2(2) = -1 + C(2-1) + \frac{1}{2}(2-1)^2 - (2-1)^3 = 1$$

\downarrow

$$-1 + C + \frac{1}{2} - 1 = 1$$

$$C = 1 + 2 - \frac{1}{2} = 3 - \frac{1}{2} = \frac{5}{2}$$

$$\Rightarrow \boxed{C = \frac{5}{2}}$$

check if natural spline property satisfied:

$$S_1''(x_1) = S_{n-1}''(x_n) = 0$$

$$S_1'(x) = -3x^2 + 7x - \frac{3}{2}, S_1''(x) = -6x + 7, S_1''(0) = 7 \neq 0$$

$$S_3'(x) = \frac{1}{2} - 5(x-2) - 3(x-2)^2, S_3''(x) = -5 - 6(x-2), S_3''(2) = -5 \neq 0$$

$\Rightarrow S_1''(x_1) \neq 0 \neq S_3''(x_n) \Rightarrow$ natural spline property is not satisfied

Check if parabolically terminated satisfied:

$$S_1'''(x_2) = S_{n-1}'''(x_n) = 0 \quad \text{or} \quad d_1 = 0 = d_{n-1}$$

$$S_1'''(x_2) = S_1'''(1) = S_3'''(1)$$

$$S_1'''(x) = -6 \Rightarrow S_1'''(1) = -6$$

$$S_2'''(x) = -6 \Rightarrow S_2'''(1) = -6$$

$$S_3'''(x) = -6 \Rightarrow S_3'''(1) = -6$$

\Rightarrow it is not parabolically terminated

Check if not-a-knot property satisfied

$$S_1'''(x_2) = S_2'''(x_2) \quad \text{and} \quad S_{n-2}'''(x_{n-1}) = S_{n-1}'''(x_{n-1})$$

$$\left. \begin{array}{l} S_1'''(x_2) = -6 \\ S_2'''(x_2) = -6 \end{array} \right\} \Rightarrow S_1'''(x_2) = S_2'''(x_2) \quad \left. \begin{array}{l} \text{or } d_1 = d_2, d_{n-1} = d_{n-2} \\ \Rightarrow \text{that} \end{array} \right\}$$

$$\left. \begin{array}{l} S_2'''(x_3) = -6 \\ S_3'''(x_3) = -6 \end{array} \right\} \Rightarrow S_2'''(x_3) = S_3'''(x_3) \quad \left. \begin{array}{l} \text{not-a-knot} \\ \text{property} \\ \underline{\text{satisfied}} \end{array} \right\}$$

Answer: $C = \frac{5}{2}$

It is not parabolically terminated

It is not natural spline

It is not-a-knot (not-a-knot is satisfied)

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Section 3.4

[7] ⑥ $(-1, 1), (1, 1), (2, 1)$

$$\begin{vmatrix} 1 & 0 & 0 \\ \delta_1 & 2(\delta_1 + \delta_2) & \delta_2 \\ 0 & 0 & 1 \end{vmatrix} \cdot \begin{vmatrix} c_1 \\ c_2 \\ c_3 \end{vmatrix} = \begin{vmatrix} 0 \\ 3\left(\frac{\delta_2}{\delta_1} - \frac{\delta_1}{\delta_2}\right) \\ 0 \end{vmatrix} \Rightarrow$$

$$\Rightarrow \begin{vmatrix} 1 & 0 & 0 \\ 1+(-1) & 2(2+2-1) & 2-1 \\ 0 & 0 & 1 \end{vmatrix} \cdot \begin{vmatrix} c_1 \\ c_2 \\ c_3 \end{vmatrix} = \begin{vmatrix} 0 \\ 3\left(\frac{3}{1} - \frac{0}{2}\right) - 9 \\ 0 \end{vmatrix} \Rightarrow$$

$$\begin{vmatrix} 1 & 0 & 0 \\ 2 & 6 & 1 \\ 0 & 0 & 1 \end{vmatrix} \cdot \begin{vmatrix} c_1 \\ c_2 \\ c_3 \end{vmatrix} = \begin{vmatrix} 0 \\ 9 \\ 0 \end{vmatrix}$$

$$c_1 \cdot 1 = 0$$

$$2 \cdot c_1 + 6 \cdot c_2 + 1 \cdot c_3 = 9$$

$$c_3 \cdot 1 = 0$$

$$\boxed{c_1 = 0}$$

$$\boxed{c_2 = \frac{3}{2}}$$

$$\boxed{c_3 = 0}$$

$$d_i = \frac{c_{i+1} - c_i}{3\delta_i} \Rightarrow \boxed{d_1} = \frac{c_2 - c_1}{3\delta_1} = \frac{\frac{3}{2} - 0}{3 \cdot 2} = \frac{3}{2 \cdot 3 \cdot 2} = \boxed{\frac{1}{4}}$$

$$\boxed{d_2} = \frac{c_3 - c_2}{3\delta_1} = \frac{0 - \frac{3}{2}}{3 \cdot 1} = \frac{-\frac{3}{2}}{3 \cdot 2} = \boxed{-\frac{1}{2}}$$

$$e_i = \frac{y_{i+1} - y_i}{\delta_i} = \frac{\delta_i}{3} (2e_i + c_{i+1}) \Rightarrow \boxed{e_1} = \frac{1-1}{2} - \frac{2}{3}(2 \cdot 0 + \frac{3}{2}) = \boxed{-1}$$

$$\boxed{e_2} = \frac{3}{1} - \frac{1}{3}(2 \cdot \frac{3}{2} + 0) = 3 - 1 = \boxed{2}$$

$$S_1(x) = -1(x+1) + 0 \cdot (x+1)^2 + \frac{1}{4}(x+1)^3 \left\{ 1 - (x+1) + \frac{1}{4}(x+1)^3 \right\}$$

$$S_2(x) = 1 - 2(x-1) + \frac{3}{2}(x-1)^2 - \frac{1}{2}(x-1)^3 \left\{ 1 + 2(x-1) + \frac{3}{2}(x-1)^2 - \frac{1}{2}(x-1)^3 \right\}$$

Answer: $\{c_1, c_2, c_3\} = \{0, \frac{3}{2}, 0\}$

$$\{b_1, b_2\} = \{-1, 2\}$$

$$\{d_1, d_2\} = \{\frac{1}{4}, -\frac{1}{2}\}$$

$$S_1(x) = 1 - (x+1) + \frac{1}{4}(x+1)^3 \text{ on } [-1, 1]$$

$$S_2(x) = 1 + 2(x-1) + \frac{3}{2}(x-1)^2 - \frac{1}{2}(x-1)^3 \text{ on } [1, 2]$$