

Computational Mathematics

Homework 2

Due by April 01, 2024

1.

Use a fixed-point iteration method to determine a solution accurate to within 10^{-2} for $x^3 - x - 1 = 0$ on $[1, 2]$. Use $p_0 = 1$.

2.

Use Theorem 2.1 to find a bound for the number of iterations needed to achieve an approximation with accuracy 10^{-3} to the solution of $x^3 + x - 4 = 0$ lying in the interval $[1, 4]$. Find an approximation to the root with this degree of accuracy.

3.

The following four methods are proposed to compute $21^{1/3}$. Rank them in order, based on their apparent speed of convergence, assuming $p_0 = 1$.

a. $p_n = \frac{20p_{n-1} + 21/p_{n-1}^2}{21}$

b. $p_n = p_{n-1} - \frac{p_{n-1}^3 - 21}{3p_{n-1}^2}$

c. $p_n = p_{n-1} - \frac{p_{n-1}^4 - 21p_{n-1}}{p_{n-1}^2 - 21}$

d. $p_n = \left(\frac{21}{p_{n-1}}\right)^{1/2}$

4.

Use Theorem 2.3 to show that $g(x) = 2^{-x}$ has a unique fixed point on $[\frac{1}{3}, 1]$. Use fixed-point iteration to find an approximation to the fixed point accurate to within 10^{-4} . Use Corollary 2.5 to estimate the number of iterations required to achieve 10^{-4} accuracy, and compare this theoretical estimate to the number actually needed.

5.

Let A be a given positive constant and $g(x) = 2x - Ax^2$.

- Show that if fixed-point iteration converges to a nonzero limit, then the limit is $p = 1/A$, so the inverse of a number can be found using only multiplications and subtractions.
- Find an interval about $1/A$ for which fixed-point iteration converges, provided p_0 is in that interval.

6.

Show that if A is any positive number, then the sequence defined by

$$x_n = \frac{1}{2}x_{n-1} + \frac{A}{2x_{n-1}}, \quad \text{for } n \geq 1,$$

converges to \sqrt{A} whenever $x_0 > 0$.

7.

Let $f(x) = -x^3 - \cos x$. With $p_0 = -1$ and $p_1 = 0$, find p_3 .

- Use the Secant method.
- Use the method of False Position.

8.

Problems involving the amount of money required to pay off a mortgage over a fixed period of time involve the formula

$$A = \frac{P}{i}[1 - (1 + i)^{-n}],$$

known as an *ordinary annuity equation*. In this equation, A is the amount of the mortgage, P is the amount of each payment, and i is the interest rate per period for the n payment periods. Suppose that a 30-year home mortgage in the amount of \$135,000 is needed and that the borrower can afford house payments of at most \$1000 per month. What is the maximal interest rate the borrower can afford to pay?

9.

(a) Show that for any positive integer k , the sequence defined by $p_n = 1/n^k$ converges linearly to $p = 0$.

(b) Show that the sequence $p_n = 10^{-2^n}$ converges quadratically to 0.

10.

(a) The following sequences are linearly convergent. Generate the first five terms of the sequence $\{\hat{p}_n\}$ using Aitken's Δ^2 method.

$$p_0 = 0.5, \quad p_n = \cos p_{n-1}, \quad n \geq 1$$

(b) Use Steffensen's method to find, to an accuracy of 10^{-4} , the root of $x^3 - x - 1 = 0$ that lies in $[1, 2]$.

11. Given a polynomial $P(x) = x^3 - 5x^2 + 8x - 6$, do the following

(a) Evaluate $P(2)$, $P'(2)$, $P(4)$ and $P'(4)$ by Horner's Method

(b) Find the root of $P(x)$ with error less than 0.00001 between $[2, 4]$ by using The Newton method with initial point $x_0 = 2$ and $x_0 = 4$. Determine which Initial point may lead to the root.

(c) Deflate $P(x)$ into a quadratic polynomial by using the results in (b) and find the complex roots of $P(x)$.

(d) Perform one step of Muller's Method starting from initial $(0, P(0))$, $(1, P(1))$ and $(2, P(2))$.

(e) Implement a matlab code of Muller's Method to find the complex root within error less than 0.00001 and compare with the answer you find in (c).