

## CSCI3656: NUMERICAL COMPUTATION

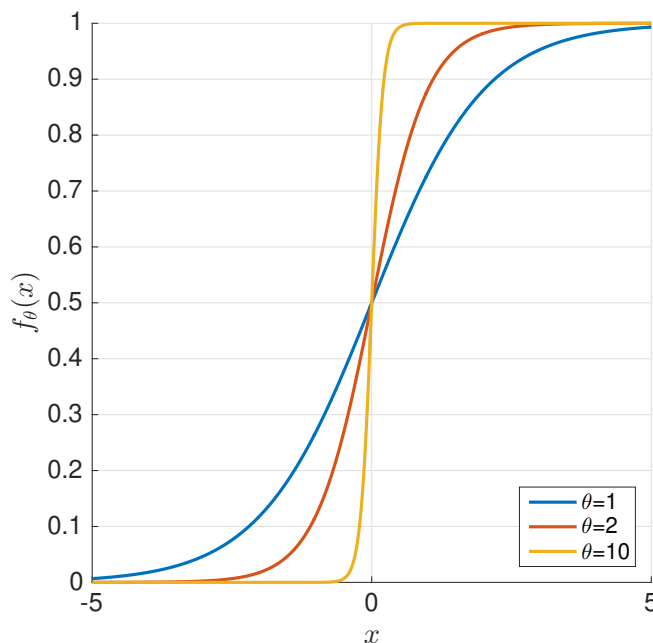
### Homework 7: Due Friday, Oct. 22, 5:00pm

Turn in your own writeup that includes your code. List any resources you used including collaborating with others. Submit a PDF on Canvas by Friday, Oct. 22 at 5pm.

Consider the parameterized family of functions,

$$f_{\theta}(x) = \frac{1}{1 + \exp(-\theta x)}, \quad x \in [-5, 5].$$

The parameter  $\theta$  controls how smooth  $f_{\theta}$  is near  $x = 0$ , as shown:



To start this homework, let  $\theta = 1$ .

1. **Generate training data:** Create a vector with  $n = 7$  evenly spaced points in the interval  $[-5, 5]$ . (Matlab/Numpy: `(np.linspace)`.) For each point  $x_i$  in this vector, compute  $y_i = f_{\theta}(x_i)$ . You should now have 7 pairs  $(x_i, y_i)$ . Make a nice table with the seven input/output pairs.
2. **Train the model:** Construct the Vandermonde system and solve for the coefficients of the unique degree-6 interpolating polynomial  $p_6(x)$ . Make a nice table of the 7 coefficients. And make a plot showing both  $f_{\theta}$  and  $p_6$  over the domain  $[-5, 5]$ . Does this look like a good approximation? Explain your assessment.
3. **Generate testing data:** Create a new vector with 101 evenly spaced points in  $[-5, 5]$ . For each point  $x'_i$ , compute  $y'_i = f_{\theta}(x'_i)$ . Report the mean (`(np.mean)`) and standard deviation (`(np.std)`) from the set of points  $y'_1, \dots, y'_{101}$ .
4. **Compute the testing error:** Compute and report the the absolute testing error:

$$\text{error} = \text{error}_{\theta=1, n=7} = \max_i \frac{|y'_i - p_6(x'_i)|}{|y'_i|}$$

If you're wondering how to compute  $p_6(x'_i)$ , look up `(np.)polyval` and use the coefficients you computed in Step 2. You're evaluating the polynomial model's prediction of  $f_\theta(x'_i)$ .

5. Repeat steps 1-4 with  $\theta = 10$ . How does the error change? What does that tell you about the quality of the polynomial approximation for the two functions?
6. EXTRA CREDIT (15pts): Repeat steps 1-4 with both  $\theta = 1$  and  $\theta = 10$  for  $n = 8, 9, \dots, 15$ . Plot error versus  $n$  on a semilog scale. Describe the convergence (that is, at what rate the error goes to zero) as  $n$  increases.