

# Math 151A - Homework 1

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## Question 1.

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Absolute and relative error.

$$e_{abs} = |14 - 3.7| = \boxed{10.30000}$$

$$e_{rel} = |14 - 3.7|/|14| = \boxed{0.73571}$$

## Question 2.

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Taylor polynomial.

$$\begin{aligned} P_3(x \approx 0) &= f(0) + f'(0)x + \frac{f''(0)}{2}x^2 + \frac{f^{(3)}}{6}x^3 \\ &= \sqrt{1+x}|_0 + \frac{1}{2\sqrt{1+x}}|_0x - \frac{1}{8(1+x)^{3/2}}|_0x^2 + \frac{1}{16(1+x)^{5/2}}|_0x^3 \\ &= \boxed{1 + \frac{x}{2} - \frac{x^2}{8} + \frac{x^3}{16}} \end{aligned}$$

Taylor approximations.

$\sqrt{0.5} \approx P_3(-0.5) = 0.71093$	$e_{abs}(\sqrt{0.5}) = 0.00382$
$\sqrt{0.75} \approx P_3(-0.25) = 0.86621$	$e_{abs}(\sqrt{0.75}) = 0.00018$
$\sqrt{1.25} \approx P_3(0.25) = 1.11816$	$e_{abs}(\sqrt{1.25}) = 0.00012$
$\sqrt{1.5} \approx P_3(0.5) = 1.22656$	$e_{abs}(\sqrt{1.5}) = 0.00181$

## Question 3.

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We wish to prove that  $\exists c \in (0.2, 0.3)$  s.t.  $x \cos x - 2x^2 + 3x - 1 = 0$  for  $x = c$ . Let the left-hand side be denoted  $f(x)$ . First note that  $x \cos x$  is continuous on  $[0.2, 0.3]$ , as are the polynomial terms, so  $f(x)$  is continuous. Next, we have that  $f(0.2) = -0.28398 < 0$ , and  $f(0.3) = 0.00660 > 0$ . By IVT, we have that  $\exists c \in (0.2, 0.3)$  s.t.  $f(c) = 0$ , so we have a solution to the equation given. Note that the interval  $(0.2, 0.3) \subset [0.2, 0.3]$ , therefore  $x \in (0.2, 0.3) \Rightarrow x \in [0.2, 0.3]$ , so the solution  $c$  exists on the interval  $[0.2, 0.3]$ .

**Question 4.**

Note this requires 15 FLOPs. The common factor is  $e^x$  so we can nest it this way, requiring only 9 FLOPs.

$$f(x) = (((((1.01e^x - 4.62)e^x) - 3.11)e^x) + 12.2)e^x - 1.99$$

Estimating  $f(1.53)$  using the naive form.

$$\begin{aligned} f(1.53) &= 1.01(4.62)(4.62)(4.62)(4.62) - 4.62(4.62)(4.62)(4.62) - 3.11(4.62)(4.62) + 12.2(4.62) - 1.99 \\ &= 1.01(21.344)(4.62)(4.62) - 4.62(21.344)(4.62) - 3.11(21.344) + 56.364 - 1.99 \\ &= 1.01(98.609)(4.62) - 4.62(98.609) - 66.380 + 56.364 - 1.99 \\ &= 1.01(455.574) - 455.574 - 66.380 + 56.364 - 1.99 \\ &= 460.130 - 455.574 - 66.380 + 56.364 - 1.99 \\ &= -7.45 \end{aligned}$$

Estimating  $f(1.53)$  using the nested form.

$$\begin{aligned} f(1.53) &= (((((1.01(4.62) - 4.62)(4.62)) - 3.11)(4.62)) + 12.2)(4.62) - 1.99 \\ &= (((((4.666 - 4.62)(4.62)) - 3.11)(4.62)) + 12.2)(4.62) - 1.99 \\ &= (((((0.046)(4.62)) - 3.11)(4.62)) + 12.2)(4.62) - 1.99 \\ &= (((((0.212) - 3.11)(4.62)) + 12.2)(4.62) - 1.99 \\ &= ((-13.389) + 12.2)(4.62) - 1.99 \\ &= (-1.189)(4.62) - 1.99 \\ &= -5.493 - 1.99 \\ &= -7.483 \end{aligned}$$

Comparing the errors. The error of the nested result is lower..

$$\begin{aligned} e_{rel,naive} &= |-7.45 + 7.61|/7.61 = 0.021 \\ e_{rel,nested} &= |-7.483 + 7.61|/7.61 = 0.017 \end{aligned}$$

**Question 5.**

Linear convergence.

$$\begin{aligned} \lim \frac{|p_{n+1} - p|}{|p_n - p|} &= \lim \frac{|p_{n+1}|}{|p_n|} \\ &= \lim \frac{|p_{n+1}|}{|p_n|} \\ &= \lim \frac{(1/10)^{n+1}}{(1/10)^n} \\ &= \lim \frac{1}{10} \end{aligned}$$

Quadratic convergence.

$$\begin{aligned}
 \lim \frac{|p_{n+1} - p|}{|p_n - p|^2} &= \lim \frac{|p_{n+1}|}{|p_n|^2} \\
 &= \lim \frac{10^{-2^{n+1}}}{(10^{-2^n})^2} \\
 &= \lim \frac{10^{-2^{n+1}}}{10^{-2^n * 2}} \\
 &= \lim \frac{10^{-2^{n+1}}}{10^{-2^{n+1}}} \\
 &= 1
 \end{aligned}$$

### Question 6.

We wish to prove that a function being L-Lipschitz on  $[a, b]$  implies continuity. Choose any  $\epsilon > 0$ . We have by the Lipschitz condition that  $\forall x_0 \in [a, b]$ , we can get  $|f(x) - f(x_0)| \leq L|x - x_0|$ . We can choose  $\delta = \epsilon/L$ . Then we get that if  $|x - x_0| < \delta = \epsilon/L$ , this implies that  $|f(x) - f(x_0)| \leq L|\epsilon/L| = \epsilon$ . Therefore we have that  $f(x) \in C([a, b])$ .

We wish to prove that if the derivative of  $f$  is bounded on  $[a, b]$  by  $L$ , then  $f$  is L-Lipschitz. By MVT,  $\exists c \in (a, b)$  s.t.  $\forall x, y \in [a, b], f'(c) = \frac{f(x) - f(y)}{x - y}$ . Since  $|f'(c)| < L$ , we have that  $\frac{|f(x) - f(y)|}{|x - y|} < L$ , so  $|f(x) - f(y)| \leq L|x - y|$ , meaning that  $f$  is L-Lipschitz on  $[a, b]$ .

Consider the function  $f(x) = \sqrt{x}$  on  $[0, a]$  for some real number  $a$ . It is not Lipschitz because nearing 0, the change in  $f(x)$  becomes very great compared to the change in  $x$ . Say we choose the range  $[0, x]$ . Then the Lipschitz inequality becomes  $\sqrt{x} \leq Lx$ , or  $\frac{1}{\sqrt{x}} \leq L$ . There is no constant  $L$  that satisfies this for all  $x$ , since as  $x \rightarrow 0$ ,  $\frac{1}{\sqrt{x}}$  goes to infinity.

### Question 7.

- (a) False. It cannot be the case that  $3x^2 \leq cx^4$  for any value of  $c$  because this inequality is equivalent to  $\frac{3}{x^2} \leq c$ , and the left hand side is not bounded above as  $x \rightarrow 0$ .
- (b) True. We can choose  $c = 5$  so that we get  $x^4 + 4x^3 \leq 5x^3$ , or equivalently  $x^4 \leq x^3$ , which is true as  $x \rightarrow 0$ .
- (c) True. We need  $c$  s.t.  $4x^4 + 3x^3 + 2x^2 \leq cx$ , or equivalently,  $4x^3 + 3x^2 + 2x \leq c$ . When  $x \rightarrow 0$  and  $x \in [0, 1]$  we have that  $x^3, x^2, x \leq 1$ . Thus we can choose  $c = 4 + 3 + 2 = 9$  to satisfy the inequality.
- (d) True. Note that the Taylor expansion of  $e^x$  as  $x \rightarrow 0$  is  $e^x = 1 + x + \frac{x^2}{2} + \frac{x^3}{6} + \frac{x^4}{24} + \dots$ . So the problem is to see if  $\frac{x^3}{6} + \frac{x^4}{24} + \dots = O(x^3)$ . It is, because all the following exponentials rapidly decrease faster than  $x^3$  as  $x \rightarrow 0$ .