

Sample Final

- Suppose you are given the following data points $(x, f(x))$ for some function $f(x)$:
 $(.750492, .932515), (.785398, 1), (.820305, 1.07237)$.
 Calculate approximations to f' and f'' at $x = .785398$ using appropriate centered formulas.
- If you enter a number into a hand-held calculator and repeatedly press the cosine button, what number will eventually appear? Provide a proof.
- Devise a Newton algorithm for computing the fifth root of any positive real number. Discuss choice of the starting value and convergence.
- Consider the function $f(x) = \cos \pi x$ on the interval $[0,1]$. With the nodes $x_0 = 0, x_1 = 1/2, x_2 = 1$, construct the following
 - The Lagrange polynomial interpolant,
 - The Hermite polynomial interpolant,
 - The piecewise cubic Hermite interpolant,
 - The cubic spline interpolant with clamped B.C.
 In each case, give an appropriate bound for the error.
- Calculate the cubic Hermite interpolant of $f(x) = \tan x$ on $[0, \pi/4]$.
- Set up the system of equations for the natural cubic spline interpolant with 3 subintervals of $f(x) = \tan x$ on $[0, \pi/4]$.
- Let f be a cubic polynomial on some interval $[a, b]$. Show that the clamped cubic spline interpolant of f on any partition of $[a, b]$ must coincide with f . Show, by a counterexample, that this need not be true for the natural cubic spline interpolant.
- Use the composite Simpson's rule with $n = 4$ to approximate the integral $\int_0^{48\pi} \sqrt{1 + \cos^2 x} dx$. You should pay particular attention to exploit special features of the integrand!
- Use Simpson's rule to approximate the improper integral $\int_0^{\pi/2} x^{-1/3} \cos x dx$ as seen in class. Take the first 3 nonzero terms of the Taylor series.
- Approximate the integral $\int_3^4 \frac{x}{\sqrt{x^2 - 4}} dx$ using the 2-point Gauss-Legendre quadrature. Compare your result to the exact value.
- Determine the values for A, B, C that make the formula

$$\int_0^2 xf(x) dx \approx Af(0) + Bf(1) + Cf(2)$$

exact for all polynomials of degree as high as possible. You need to take $f = 1, x, x^2, \dots$

- Calculate the quadratic least-squares fit for the data

x_i	0.	.25	.5	.75	1.0
y_i	1.	1.2840	1.6487	2.1170	2.7183

and calculate the error.

13. Calculate the exponential least-squares fit of type $y = be^{ax}$ of the data in the preceding problem and calculate the error.

14. Given the linear multistep method

$$y_{n+1} = y_{n-3} + \frac{8}{3}hf(t_n, y_n) - \frac{4}{3}hf(t_{n-1}, y_{n-1}) + \frac{8}{3}hf(t_{n-2}, y_{n-2}), \quad n = 3, \dots, N-1.$$

Find the local truncation error and determine the order of the method.

15. Consider the Runge-Kutta method given by the array

0	0	0	0
$\frac{1}{3}$	0	0	$\frac{1}{3}$
0	$\frac{2}{3}$	0	$\frac{2}{3}$
$\frac{1}{4}$	0	$\frac{3}{4}$	

Apply one step of the method with $h = 0.25$ to the IVP

$$y' = \frac{y}{t} - \frac{y^2}{t^2}, \quad 1 < t \leq 2, \quad y(1) = 1.$$

16. Apply two steps of Euler's method with $h = 0.25$ to the IVP

$$y' = te^{3t} - 2y, \quad 0 < t \leq 1, \quad y(0) = 0.$$

Sample Final Solutions

#1) $f'(x) \approx \frac{f(x+h) - f(x-h)}{2h}$, $x = 0.785398$, $h = 0.034907$

$$\Rightarrow f'(0.785398) \approx \frac{1.07237 - 0.932515}{2(0.034907)} = 2.003251$$

$$f''(x) \approx \frac{f(x+h) - 2f(x) + f(x-h)}{h^2}$$

$$\approx \frac{1.07237 - 2(1) + 0.932515}{(0.034907)^2} = 4.00903$$

#2) The result is $x_{n+1} = \cos(x_n)$, $n=0, 1, \dots$

For any x_0 , $\cos(x_0) \in [-1, 1]$.

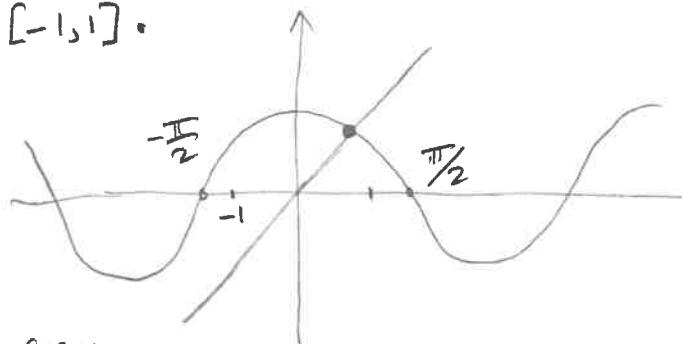
In the interval $[-1, 1]$

$\cos x$ is a contraction

so $\{x_n\}$ will converge

to a fixed point of $\cos x$

which is unique ≈ 0.739



#3) let $f(x) = x^5 - \mu$, μ some positive real

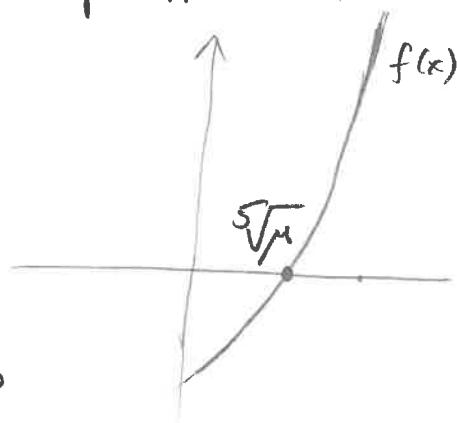
Newton's method

$$x_{n+1} = x_n - \frac{x_n^5 - \mu}{5x_n^4} = \frac{4x_n^5 + \mu}{5x_n^4}$$

$$x_0 = \mu$$

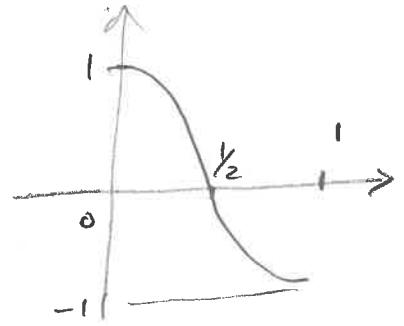
Since f is convex and $f' > 0$

$$x_n \rightarrow \sqrt[5]{\mu}$$



#41 (i)

$$\begin{array}{ccccc} & 0 & 1 & -2 & \\ \frac{1}{2} & 0 & -2 & 0 \\ & 1 & -1 & & \end{array}$$



$$P_2(x) = 1 + (-2)(x-0) + 0(x-0)(x-y_2)$$

$$= 1 - 2x \quad \text{reduces to degree } \underline{\underline{1}}$$

Remainder $\frac{f^{(3)}(\xi)}{6} (x-0)(x-y_2)(x-1) = \boxed{\frac{\pi^3 \sin \pi f}{6} x(x-y_2)(x-1)}$

(ii) 0 1

$$\begin{array}{ccccc} & 0 & & & \\ 0 & 1 & 0 & & \\ & -2 & -4 & & \\ \frac{1}{2} & 0 & -2\pi+4 & & \\ & -\pi & 4\pi-8 & 8\pi-24 & -16\pi+48 \\ \frac{1}{2} & 0 & -4+2\pi & -8\pi+24 & \\ & -2 & -4\pi+16 & & \\ 1 & -1 & 4 & & \\ & 0 & & & \\ 1 & -1 & & & \end{array}$$

$$H_5(x) = 1 - 4x^2 + (16 - 4\pi)x^2(x-y_2) + (8\pi - 24)x^2(x-y_2)^2$$

$$+ (48 - 16\pi)x^2(x-y_2)^2(x-1).$$

Remainder $\frac{f^{(6)}(\xi)}{6!} (x-0)^2(x-y_2)^2(x-1)^2$

$$= -\frac{\pi^6}{6!} (\cos \pi \xi) x^2(x-y_2)^2(x-1)^2$$

(iii) on $[0, \gamma_2]$

$$\begin{matrix} 0 & 1 & 0 \\ 0 & 1 & -4 \\ \frac{1}{2} & 0 & -2 \\ \frac{1}{2} & -\pi & -2\pi+4 \\ \frac{1}{2} & 0 & \end{matrix}$$

$$1 - 4x^2 + (16 - 4\pi)x^2(x - \gamma_2)$$

on $[\gamma_2, 1]$

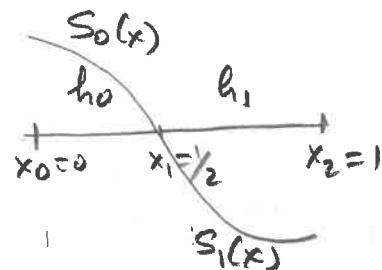
$$\begin{matrix} \frac{1}{2} & 0 & -\pi \\ \frac{1}{2} & 0 & -4+2\pi \\ 1 & -1 & 4 \\ 1 & -1 & 0 \end{matrix}$$

$$-\pi(x - \gamma_2) + (2\pi - 4)(x - \gamma_2)^2 + (16 - 4\pi)(x - \gamma_2)^2(x - 1)$$

Actually this information is contained in the table of $H_5(x)$.

(iv) $n=2, h_0 = h_1 = \gamma_2$
 $a_0 = 1, a_1 = 0, a_2 = -1$

System



$$\begin{bmatrix} h_0 & h_0 & 0 \\ h_0 & 2(h_0 + h_1) & h_1 \\ 0 & h_1 & 2h_1 \end{bmatrix} \begin{bmatrix} C_0 \\ C_1 \\ C_2 \end{bmatrix} = \begin{bmatrix} \frac{3}{h_0}(a_1 - a_0) - 3f'(0) \\ \frac{3}{h_1}(a_2 - a_1) - \frac{3}{h_0}(a_1 - a_0) \\ 3f'(1) - \frac{3}{h_1}(a_2 - a_1) \end{bmatrix}$$

$$\begin{bmatrix} 1 & \gamma_2 & 0 \\ \gamma_2 & 2 & \gamma_2 \\ 0 & \gamma_2 & 1 \end{bmatrix} \begin{bmatrix} C_0 \\ C_1 \\ C_2 \end{bmatrix} = \begin{bmatrix} -6 \\ 0 \\ 6 \end{bmatrix} \Rightarrow \begin{bmatrix} C_0 = -6 \\ C_1 = 0 \\ C_2 = 6 \end{bmatrix}$$

$$a_0 = f(0) = 1$$

$$b_0 = \frac{a_1 - a_0}{h_0} - \frac{h_0}{3}(2c_0 + c_1) = 0$$

$$c_0 = -6$$

$$d_0 = \frac{c_1 - c_0}{3h_0} = 4$$

$$S_0(x) = 1 - 6x^2 + 4x^3$$

$$a_1 = f(y_2) = 0$$

$$b_1 = \frac{a_2 - a_1}{h_1} - \frac{h_1}{3}(2c_1 + c_2) = -3$$

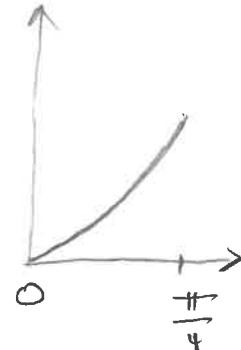
$$c_1 = 0$$

$$d_1 = \frac{c_2 - c_1}{3h_1} = 4$$

$$S_1(x) = -3(x - y_2) + 4(x - y_2)^3$$

#5) $f(x) = \tan x, f'(x) = \sec^2 x$

0	0	1	$\frac{16}{\pi^2} - \frac{4}{\pi}$
0	0	$\frac{4}{\pi}$	$\frac{48}{\pi^2} - \frac{128}{\pi^3}$
$\frac{\pi}{4}$	1	$\frac{8}{\pi} - \frac{16}{\pi^2}$	
$\frac{\pi}{4}$		2	
$\frac{\pi}{4}$	1		



$$H_3(x) = x + \left(\frac{16}{\pi^2} - \frac{4}{\pi}\right)x^2 + \left(\frac{48}{\pi^2} - \frac{128}{\pi^3}\right)x^3(x - \frac{\pi}{4}), R = \frac{f^{(4)}(t)}{4!} x^2(x - \frac{\pi}{4})^2$$

#6) $n=3, h_0 = h_1 = h_2 = \frac{\pi}{12}$

$$a_0 = \tan 0 = 0, a_1 = \tan \frac{\pi}{12} = 2.6795; a_2 = \tan \frac{\pi}{6} = 57735, a_3 = \tan \frac{\pi}{4} = 1$$

system

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ h_0 & 2(h_0+h_1) & h_1 & 0 \\ 0 & h_1 & 2(h_1+h_2) & h_2 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} c_0 \\ c_1 \\ c_2 \\ c_3 \end{bmatrix} = \begin{bmatrix} 0 \\ \frac{3}{h_1}(a_2 - a_1) - \frac{3}{h_0}(a_1 - a_0) \\ \frac{3}{h_2}(a_3 - a_2) - \frac{3}{h_1}(a_2 - a_1) \\ 0 \end{bmatrix}$$

only need to set up the system, not to solve it.

#7] Clamped cubic spline. we know that given a function f , its clamped cubic spline is uniquely defined and is given as the solution of a linear system. If f is a cubic polynomial it satisfies the linear system; in particular $f'(a) = s'(a)$, $f'(b) = s'(b)$. Therefore, by uniqueness, $s = f$.

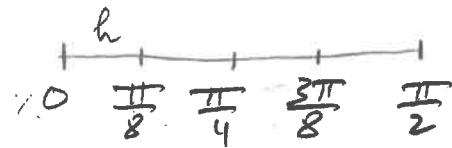
Natural cubic spline In this case $s''(a) = s''(b) = 0$ so unless $f''(a) = f''(b) = 0$, s cannot be equal to f .

#8 The idea here is to make maximum use of periodicity. $\cos x$ is periodic with period 2π and so is $f(x) = \sqrt{1 + \cos^2 x}$

$$\int_0^{48\pi} \sqrt{1 + \cos^2 x} dx = 24 \int_0^{2\pi} \sqrt{1 + \cos^2 x} dx \\ = 96 \int_0^{\frac{\pi}{2}} \sqrt{1 + \cos^2 x} dx.$$

Hence we use the composite Simpson's rule with $n=4$ on $\int_0^{\frac{\pi}{2}} \sqrt{1 + \cos^2 x} dx$ and multiply by 96.

$$h = \frac{\frac{\pi}{2} - 0}{4} = \frac{\pi}{8}$$



$$\int_0^{\frac{\pi}{2}} \sqrt{1 + \cos^2 x} dx \approx \frac{h}{3} [f(0) + 4f(\frac{\pi}{8}) + 2f(\frac{\pi}{4}) + 4f(\frac{3\pi}{8}) + f(\frac{\pi}{2})]$$

$$= \frac{\pi}{24} [1.414213 + 4(1.361452 + 1.070722)$$

$$+ 2(1.2247448) + 1] \approx 1.9101$$

$$\Rightarrow \int_0^{\frac{\pi}{3}} \sqrt{1 + \cos^2 x} dx \approx 96(1.9101) = 183.3696$$

#9 $\cos x = 1 - \frac{x^2}{2} + \frac{x^4}{24} + R_4(x)$

$$x^{-\gamma_3} \cos x = \left[x^{-\gamma_3} - \frac{1}{2} x^{5/3} + \frac{1}{24} x^{11/3} \right] + x^{-\gamma_3} R_4(x)$$

$$\int_0^{\frac{\pi}{3}} \left[x^{-\gamma_3} - \frac{1}{2} x^{5/3} + \frac{1}{24} x^{11/3} \right] dx = \frac{3}{2} x^{2/3} - \frac{3}{16} x^{8/3} + \frac{1}{112} x^{14/3} \Big|_0^{\frac{\pi}{3}}$$

$$\approx 1.144626$$

Let $G(x) = \begin{cases} x^{-\gamma_3} \cos x - \left[x^{-\gamma_3} - \frac{1}{2} x^{5/3} + \frac{1}{24} x^{11/3} \right], & x \neq 0 \\ 0, & x = 0. \end{cases}$

Apply Simpson's rule to G ,

$$\int_0^{\frac{\pi}{3}} G(x) dx \approx \frac{h}{18} \left[G(0) + 4G\left(\frac{\pi}{6}\right) + G\left(\frac{\pi}{3}\right) \right]$$

$$\approx 182.6161$$

$$\Rightarrow \int_0^{\frac{\pi}{3}} x^{-\gamma_3} \cos x dx \approx 1.144626 + 182.6161$$

$$\approx 1.3272421$$

$$\#10 \quad \int_3^4 \frac{x}{\sqrt{x^2-4}} dx = \int_{u=5}^{u=12} \frac{du/2}{u\sqrt{u-4}}$$

$u = x^2 - 4$
 $du = 2x dx$

$$= \frac{1}{2} \cdot 2 u^{1/2} \Big|_5^{12} = \sqrt{12} - \sqrt{5} \approx 1.22803$$

$\hat{x}_1 = -\frac{1}{\sqrt{3}}, \hat{x}_2 = \frac{1}{\sqrt{3}}$ we need to map \hat{x}_1, \hat{x}_2 to the interval $[3, 4]$

$\hat{\omega}_1 = 1, \hat{\omega}_2 = 1$

$$x = \ell(\hat{x}) = \frac{b-a}{2} \hat{x} + \frac{b+a}{2} = \frac{\hat{x}}{2} + \frac{7}{2}$$

$$\Rightarrow \int_3^4 \frac{x dx}{\sqrt{x^2-4}} \approx \frac{1}{2} \left[\frac{-\frac{1}{2\sqrt{3}} + \frac{7}{2}}{\sqrt{(-\frac{1}{2\sqrt{3}} + \frac{7}{2})^2 - 4}} + \frac{\frac{1}{2\sqrt{3}} + \frac{7}{2}}{\sqrt{(\frac{1}{2\sqrt{3}} + \frac{7}{2})^2 - 4}} \right]$$

$\frac{b-a}{2} \rightarrow$

$$\approx \boxed{1.22788}$$

#11

Exact Value

$$\int_0^2 x f(x) dx$$

$$f(x) = 1 \Rightarrow \int_0^2 x \cdot 1 dx = \frac{x^2}{2} \Big|_0^2 = 2$$

$$f(x) = x \Rightarrow \int_0^2 x \cdot x dx = \frac{x^3}{3} \Big|_0^2 = \frac{8}{3}$$

$$f(x) = x^2 \Rightarrow \int_0^2 x \cdot x^2 dx = \frac{x^4}{4} \Big|_0^2 = 4$$

$$f(x) = x^3 \Rightarrow \int_0^2 x \cdot x^3 dx = \frac{x^5}{5} \Big|_0^2 = \frac{32}{5}$$

Approximation

$$Af(0) + Bf(1) + Cf(2)$$

$$A \cdot 1 + B \cdot 1 + C \cdot 1$$

$$A \cdot 0 + B \cdot 1 + C \cdot 2$$

$$A \cdot 0 + B \cdot 1 + C \cdot 4$$

$$A \cdot 0 + B \cdot 1 + C \cdot 8$$

|
|
|

|
|
|

We want to see how far the agreement between the exact value and the approximation can be carried out.

From the 2nd and 3rd Equations

$$\begin{aligned} A \cdot 0 + B + 2C &= \frac{8}{3} \\ A \cdot 0 + B + 4C &= 4 \end{aligned} \Rightarrow \boxed{B = \frac{4}{3}, C = \frac{2}{3}}$$

From the 1st Eqn.: $A = 2 - B - C = 0$

We next see if the 4-th Eqn. is satisfied

$$\frac{32}{5} ? = 0 \cdot 0 + \frac{4}{3} + 8 \cdot \frac{2}{3} = \frac{20}{3} . \quad \text{No}$$

Hence formula with $A=0, B=\frac{4}{3}, C=\frac{2}{3}$
is exact for polynomials of degree ≤ 2 .

#12 $m=2$ 5 data pts. $\Rightarrow n=4$

$$\left[\begin{array}{ccc|c} \sum_{i=0}^n x_i^4 & \sum_{i=0}^n x_i^3 & \sum_{i=0}^n x_i^2 & a_2 \\ \sum_{i=0}^n x_i^3 & \sum_{i=0}^n x_i^2 & \sum_{i=0}^n x_i & a_1 \\ \sum_{i=0}^n x_i^2 & \sum_{i=0}^n x_i & \sum_{i=0}^n 1 & a_0 \end{array} \right] \left[\begin{array}{c} a_2 \\ a_1 \\ a_0 \end{array} \right] = \left[\begin{array}{c} \sum_{i=0}^n y_i x_i^2 \\ \sum_{i=0}^n y_i x_i \\ \sum_{i=0}^n y_i \end{array} \right]$$

$$\left[\begin{array}{ccc|c} 1.38281 & 1.56250 & 1.87500 & a_2 \\ 1.56250 & 1.87500 & 2.050 & a_1 \\ 1.87500 & 2.50 & 5 & a_0 \end{array} \right] \left[\begin{array}{c} a_2 \\ a_1 \\ a_0 \end{array} \right] = \left[\begin{array}{c} 4.40154 \\ 5.45140 \\ 8.7680 \end{array} \right]$$

$$a_2 = 0.843741, a_1 = 0.864099, a_0 = 1.005147$$

$$\boxed{P_2(x) = a_2 x^2 + a_1 x + a_0} \quad \text{error} = \sum_{i=0}^4 (y_i - P_2(x_i))^2 = 0.0027$$

$$\#13 \quad \begin{bmatrix} \sum_{i=0}^4 x_i^2 & \sum_{i=0}^4 x_i \\ \sum_{i=0}^4 x_i & \sum_{i=0}^4 1 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} \sum_{i=0}^4 x_i \ln y_i \\ \frac{4}{\sum_{i=0}^4 \ln y_i} \end{bmatrix}$$

$$\begin{bmatrix} 1.875 & 2.50 \\ 2.5 & 5 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 1.8749953 \\ 2.499974 \end{bmatrix} \Rightarrow \begin{array}{l} a = 1.0000133 \\ b = 10^{-5} \rightarrow 0 \end{array}$$

$$\text{err} = \sum_{i=0}^4 (y_i - b e^{ax_i})^2 \approx 2.7 \times 10^{-9} \Rightarrow b \approx 1$$

#14

$$LTE = y(t_{n+1}) - y(t_{n-3}) - \frac{8h}{3}hy'(t_n) + \frac{4}{3}hy'(t_{n-1}) - \frac{8}{3}hy'(t_{n-2})$$

$$= y(t_n+h) - y(t_n-3h) - \frac{8}{3}hy'(t_n) + \frac{4}{3}hy'(t_n-h) - \frac{8}{3}hy'(t_n-2h)$$

$$= y(t_n+h) \rightarrow \left[y + hy' + \frac{h^2}{2}y'' + \frac{h^3}{6}y''' + \frac{h^4}{24}y^{(4)} + \frac{h^5}{120}y^{(5)} + O(h^6) \right]$$

$$-y(t_n-3h) \rightarrow \left[y - 3hy' + \frac{9h^2}{2}y'' - \frac{27h^3}{6}y''' + \frac{81h^4}{24}y^{(4)} - \frac{243h^5}{120}y^{(5)} + O(h^6) \right]$$

$$-\frac{8}{3}hy'(t_n) \rightarrow -\frac{8}{3}hy'$$

$$\frac{4}{3}hy'(t_n-h) \rightarrow \frac{4}{3}h \left[y' - hy'' + \frac{h^2}{2}y''' - \frac{h^3}{6}y^{(4)} + \frac{h^4}{24}y^{(5)} + O(h^5) \right]$$

$$-\frac{8}{3}hy'(t_n-2h) \rightarrow -\frac{8}{3}h \left[y' - 2hy'' + \frac{4h^2}{2}y''' - \frac{8h^3}{6}y^{(4)} + \frac{16h^4}{24}y^{(5)} + O(h^5) \right]$$

collecting terms :

$$\begin{aligned}
 \text{LTE} &= y[1] + h y' \left[1 + 3 - \frac{8}{3} + \frac{4}{3} - \frac{8}{3} \right] \\
 &\quad + h^2 y'' \left[\frac{1}{2} - \frac{9}{2} - \frac{4}{3} + \frac{16}{3} \right] + h^3 y''' \left[\frac{1}{6} + \frac{9}{2} + \frac{2}{3} - \frac{16}{3} \right] \\
 &\quad + h^4 y^{(4)} \left[\frac{1}{24} - \frac{27}{8} - \frac{2}{9} + \frac{32}{9} \right] \\
 &\quad + h^5 y^{(5)} \underbrace{\left[\frac{1}{120} - \frac{243}{120} + \frac{1}{18} - \frac{16}{9} \right]}_{= \frac{-673}{180} \neq 0} + o(h^6)
 \end{aligned}$$

Hence $\text{LTE} = -\frac{673}{180} h^5 y^{(5)} + o(h^6)$

\Rightarrow order of the method is $4 = 5 - 1$.

#15) $y_0 = 1, t_0 = 1, h = 0.25$

$$k_1 = h f(t_0, y_0) = h f(1, 1) = 0$$

$$k_2 = h f(t_0 + \frac{h}{3}, y_0 + \frac{k_1}{3}) = h f(1 + \frac{0.25}{3}, 1 + \frac{1}{3} \cdot 0) = 0.0177515$$

$$\begin{aligned}
 k_3 &= h f(t_0 + \frac{2h}{3}, y_0 + \frac{2}{3} k_2) = h f(1 + \frac{0.5}{3}, 1 + \frac{2}{3}(0.0177515)) \\
 &= 0.02877514
 \end{aligned}$$

$$y_1 = y_0 + \frac{k_1}{4} + 0.4 k_2 + \frac{3}{4} k_2 = 1.0215813$$

$$y_1 \approx \frac{t_1}{1 + h t_1} = \frac{1.25}{1 + h \cdot 1.25} \approx 1.021956$$

$$\#16] \quad y_0 = 0, \quad h = .25, \quad t_0 = 0$$

$$y_1 = y_0 + h f(t_0, y_0) = 0 + (.25) [0e^{3(0)} - 2y_0] = 0$$

$$t_1 = t_0 + h = .25$$

$$y_2 = y_1 + h f(t_1, y_1) = 0 + (.25) [(0.25)e^{3(0.25)} - 2y_1]$$

$$\approx .13231$$