Numerical Analysis I, Fall 2014 (http://www.math.nthu.edu.tw/~wangwc/)

Challenging Problems

- 1. Can you predict the order of accuracy of 'Natural Cubic Spline' applied to $\sin(\pi x)$ and $\cos(\pi x)$ on [0, 1], respectively? Why?
- 2. Evaluate the improper integrals $\int_0^1 \frac{1}{\sin^{\frac{1}{3}} x} dx$ and $\int_0^1 \frac{1}{\sin(x^{\frac{1}{3}})} dx$ with fourth order accuracy.
- 3. The files f1.txt and f2.txt contain the data $(n, x_n, f_1(x_n), f'_1(x_n))$ and $(n, x_n, f_2(x_n), f'_2(x_n))$ with $x_n = 0, 1/256, 2/256, \dots, 1$, respectively. Both f_1 and f_2 has a singularity at x = 0. Can you identity the degrees of singularity and propose an accurate numerical differentiation for them? You could use the data with, for example, h = 1/64, 1/128, 1/256 to check the order of convergence of your approach.