Numerical Analysis I, Fall 2009 (http://www.math.nthu.edu.tw/~wangwc/)

Midterm 02

Dec 04, 2009.

Attach relevant functions at the end of the main program and name it u916xxxx_pr8.m.

- 1. Give the error formula of polynomial interpolation of x^{n+1} on $0 = x_0 < x_1, \dots < x_n = 1$. What is the smallest possible error $\max[0, 1]|x^{n+1} p_n(x)|$ by varying the nodes $0 = x_0 < x_1, \dots < x_n = 1$?
- 2. Given the knots x_0, \dots, x_n , What would be the matching conditions on x_1, \dots, x_{n-1} for a piecewise quadratic spline? Propose a proper boundary condition to uniquely determine the spline functions.
- 3. Find the Chebyshev polynomials of degree n and corresponding Chebyshev nodes on [0, 2].

4.

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- 6. Find the least square approximation of x^3 on span $\{1, x, x^2\}$ on the interval [0, 1].
- 7. Derive the error formula for the Trapezoidal rule.
- 8. Derive the Richardson extrapolation of the trapezoidal rule.
- 9. Write down the equations satisfied by the nodes and weights for the weighted Gaussian Quadrature Formulas for $\int_0^1 \sqrt{x} f(x) dx$ with n = 2 and solve for the nodes and weights.
- 10. Given $x_0 = 0$, $x_j = jh, \dots, x_N = 1$ where h = 1/N and $f(x_j), j = 0, 1, \dots, N$. Give an $O(h^2)$ approximation of f'(0) and f''(0). using method of undetermined coefficients.