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

Homework Assignment for Week 07

Assigned Oct 28, 2009. Due Nov 06, 2009.

1. Section 4.2: Problems 1, 4, 8, 14, 16, 18.

Hint for problem 8: read problem 9.

For problem 16, find the largest error in the intervals by sampling with four times as many points. For example, if you interpolated with n = 10, then sample on x_i , $i = 0, 1, \dots, 40$ to find the largest interpolation error and report your result. Summarize your result in table(s). Need not hand in the code.

For problem 18: try it first, then change the left hand side from $f(x) - P_1(x)$ to $f(x) - P_2(x)$ and change the right hand side accordingly. Hand in the P_2 version.

- 2. Section 4.3: Problems 5, 6, 9, 15.
- 3. Section 4.5: Problems 1, 3, 6, 7, 8, 10.
- 4. (Programming)

Section 4.3: Problem 20.

5. Challenge of the week with extra credit. Extension may be possible upon request, pending on your progress.

Consider solving the system of equations

$$\begin{array}{ll}
e^{x} - 1 + 0.1y & -\alpha = 0\\ \sin(0.1x + m\sin y) & -\beta = 0
\end{array} (1)$$

- (a) It is clear that (x, y) = (0, 0) is a solution for $\alpha = \beta = 0$. For general (α, β) with $\alpha^2 + \beta^2$ small enough, what condition is needed for the existence and uniqueness of solution to equation (1) in the neighborhood of (0, 0)? Does equation (1) satisfy this condition when m = 1 and m = -1?
- (b) What would be the secant method for (1) with m = 1? Hint: In the 1D case, we solve for f(x) = 0 with $f : \mathbb{R} \to \mathbb{R}$. The linear approximation of f is determined by $(x_{n-1}, f(x_{n-1}))$ and $(x_n, f(x_n))$. In case of (1), each equation in (1) is to be approximated by a linear approximation. How many points in \mathbb{R}^3 uniquely determines a plane?
- (c) (Programming) Solve equation (1) with m = 1, $(\alpha, \beta) = (0.1, 0.1)$ using Newton's iteration.
- (d) (Programming) Solve equation (1) with m = 1, $(\alpha, \beta) = (0.1, 0.1)$ using fixed point iteration.
- (e) (Programming) Solve equation (1) with m = -1, $(\alpha, \beta) = (0.1, 0.1)$ using fixed point iteration.