

Math 5329, Final (a)

Name Key

1. If  $f(x) = (x - r)^m$ , where  $m > 1$ , show that Newton's method will converge to the multiple root  $r$ , no matter where we start, but only linearly.

$$x_{n+1} = x_n - \frac{(x_n - r)^m}{m(x_n - r)^{m-1}} = x_n - \frac{1}{m}(x_n - r)$$

S

$$x_{n+1} - r = (x_n - r) \left(1 - \frac{1}{m}\right) \quad e_{n+1} = \left(1 - \frac{1}{m}\right) e_n$$

2. Give an example of a linear system  $Ax = b$  for which the Jacobi iteration converges, although the matrix  $A$  is not diagonal dominant. (Hint: If  $A = L + D + U$ , the Jacobi method converges if and only if all eigenvalues of  $D^{-1}(L + U)$  are less than one in absolute value.)

S

$$A = \begin{bmatrix} 1 & 2 \\ 0 & 1 \end{bmatrix} \quad -D^{-1}(L+U) = \begin{bmatrix} 0 & -2 \\ 0 & 0 \end{bmatrix} = -U$$

not diagonal dominant      eigenvalues = (0, 0) so converges

3. Find the weights  $w_1, w_2$  and sample points  $r_1, r_2$  for the Gauss 2 point quadrature rule  $\int_0^h f(x) dx \approx w_1 h f(r_1 h) + w_2 h f(r_2 h)$ . (Hint: You should make some simplifying assumptions first, based on symmetry)

$$\int_0^h f(x) dx = w h f(r h) + w h f((1-r) h)$$

$$h = \int_0^h 1 dx = w h + w h$$

$$\frac{1}{2} h^2 = \int_0^h x dx = w h r h + w h (1-r) h = w h^2$$

$$\frac{1}{3} h^3 = \int_0^h x^2 dx = w h (r h)^2 + w h (1-r)^2 h^2 = (w r^2 + w (1-r)^2) h^3$$

$$r^2 - r + \frac{1}{6} = 0 \quad r = \frac{1}{2} - \sqrt{\frac{1}{12}}$$

$$w_1 = w_2 = \frac{1}{2}$$

$$r_1 = \frac{1}{2} - \sqrt{\frac{1}{12}}$$

$$r_2 = \frac{1}{2} + \sqrt{\frac{1}{12}}$$

$$2w = 1$$

$$w = \frac{1}{2}$$

4. Consider the multi-step method:

$$U(t_{k+1}) = -4U(t_k) + 5U(t_{k-1}) + 4hf(t_k, U(t_k)) + 2hf(t_{k-1}, U(t_{k-1}))$$

a. Calculate the truncation error. Is the method consistent?

$$T = \frac{u(t+h) + 4u(t) - 5u(t-h)}{6h} - \frac{2}{3} u'(t) - \frac{1}{3} u'(t-h)$$

$$= \frac{h^3 u^{(4)}}{36}$$

yes, consistent

b. Determine if the method is stable.

$$\lambda^2 + 4\lambda - 5 = 0$$

$$(\lambda + 5)(\lambda - 1) = 0$$

$$\lambda = -5, 1 \text{ so unstable}$$

c. Is the method implicit or explicit?

explicit

5. If  $L_N(x)$  is the Lagrange polynomial of degree  $N$  which interpolates to  $f(x) = e^{2x}$  at  $x = 1, 2, 3, \dots, N+1$ , prove that  $L_N(0)$  does NOT converge to  $f(0) = 1$ , as  $N \rightarrow \infty$ .

S

$$|L_N(x) - f(x)| = \left| \frac{(x-1)(x-2)\dots(x-(N+1))}{(N+1)!} f^{(N+1)}(\xi) \right|$$

$$|L_N(0) - f(0)| = \left| \frac{(N+1)!}{(N+1)!} 2^{N+1} e^{2(\xi)} \right| \geq 2^{N+1}$$

$0 \leq \xi \leq N+1$

6. A 3 by 3 matrix  $A$  has eigenvalues very near 2, 8 and 9. If the shifted power method (note: not INVERSE shifted power method)  $x_{n+1} = (A - pI)x_n$  is used, what value of  $p$  should be used if we want to maximize the rate of convergence to find the eigenvalue near 9? (Hint: the rate of convergence of the power method is the ratio of the second largest (in absolute value) eigenvalue to the largest.)
- S

eigenvalues:

$$-p+2$$

$$-p+8$$

$$-p+9$$

$$p=5$$

then eigenvalues of  $A-pI$  are

$$-3$$

$$3$$

$$4$$

$$\text{rate} = \frac{3}{4}$$

7. The following MATLAB program solves a linear system  $Ax = b$  using the Gauss-Jordan algorithm, in which  $A$  is reduced to diagonal form rather than upper triangular form, during the forward elimination (no pivoting is done in this program). For large  $N$ , approximately how many multiplications are done by this program? How does this algorithm compare in speed to normal Gauss elimination?

```

function x = GJ(A,b,N)
for i=1:N
    for j=1:N
        if (j==i)
            continue
        end
        r = A(j,i)/A(i,i);
        for k=i:N
            A(j,k) = A(j,k) - r*A(i,k);
        end
        b(j) = b(j) - r*b(i);
    end
end
for i=1:N
    x(i) = b(i)/A(i,i);
end

```

5

$$\sum_{i=1}^N \sum_{j=1}^N \sum_{k=i}^N 1 = \sum_{i=1}^N N(N-i) = N \frac{1}{2} N^2 = \frac{1}{2} N^3$$

GE  $\sim \frac{1}{3} N^3$  so slower

Math 5329, Final (b)

Name Key

1. a. Let  $T_3(x)$  be the Taylor polynomial of degree 3 which matches  $f(x)$ ,  $f'(x)$ ,  $f''(x)$  and  $f'''(x)$  at  $x = 0$ , where  $f(x) = \sin(0.1x)$ . Find the best possible bound on

2

$$\max_{-0.5 \leq x \leq 0.5} |T_3(x) - f(x)| \leq \left| \frac{f^{(4)}(\xi)}{4!} x^4 \right| \leq \frac{(0.1)^4 \sin(0.1\xi)}{24} (0.5)^4$$

$-0.5 \leq \xi \leq 0.5$ , take  $\xi = 0.5$   
 $x = 0.5$

$$\leq 1.3 \cdot 10^{-8}$$

- b. Let  $L_3(x)$  be the Lagrange polynomial of degree 3 which matches  $f(x)$  at  $x = -2, -0.5, 0.5$  and  $2$ , where  $f(x) = \sin(0.1x)$ . Find the best possible bound on

2

$$\max_{-0.5 \leq x \leq 0.5} |L_3(x) - f(x)| \leq \left| \frac{f^{(4)}(\xi)}{4!} (x+2)(x+\frac{1}{2})(x-\frac{1}{2})(x-2) \right| \leq$$

$-2 \leq \xi \leq 2$  take  $\xi = 2$   
 take  $x = 0$

$$\frac{(0.1)^4 \sin(0.1\xi)}{24} (2)(\frac{1}{2})(\frac{1}{2})(2) \leq 8.3 \cdot 10^{-7}$$

2. a. A root finder gives consecutive errors of  $e_8 = 10^{-3}$ ,  $e_9 = 10^{-5}$ ,  $e_{10} = 10^{-11}$ . Estimate the order of the method.

1

$$10^{-5} = M (10^{-3})^\alpha$$

$$10^{-11} = M (10^{-5})^\alpha \quad 10^6 = (10^2)^\alpha$$

$$\alpha = 3$$

- b. A quadrature method gives an error of  $10^{-5}$  when  $h = 10^{-2}$  and  $10^{-11}$  when  $h = 10^{-4}$ . Estimate the (global) order of the method.

1

$$10^{-5} = M (10^{-2})^\alpha$$

$$10^{-11} = M (10^{-4})^\alpha \quad 10^6 = (10^2)^\alpha$$

$$\alpha = 3$$

- c. A differential equation solver gives an answer  $u(1) = 0.148888$  when  $h = 0.1$ , and  $u(1) = 0.140666$  when  $h = 0.01$ , and  $u(1) = 0.140600$  when  $h = 0.001$ . Estimate the (global) order of the method.

1

$$0.008222 = M (0.1^\alpha - 0.01^\alpha) \quad 0.148888 - I = M (0.1)^\alpha$$

$$0.00066 = M (0.01^\alpha - 0.001^\alpha) \quad 0.140666 - I = M (0.01)^\alpha$$

$$0.140600 - I = M (0.001)^\alpha$$

$$124.5 = 10^\alpha$$

$$\alpha = 2.1$$

3. Consider the system

$$f_1(x_1, \dots, x_N) = a_{11}x_1 + \dots + a_{1N}x_N - b_1 = 0$$

.

.

$$f_N(x_1, \dots, x_N) = a_{N1}x_1 + \dots + a_{NN}x_N - b_N = 0$$

- a. Write out Newton's method for solving this system, and show that it will converge in a single iteration (regardless of starting solution) to the solution of  $Ax = b$ , that is, to  $A^{-1}b$ .

2

$$x^{m+1} = x^m - A^{-1}(Ax^m - b) = A^{-1}b \quad (\text{exact for any } x^m)$$

- b. Modify Newton's method by setting all off-diagonal terms of the Jacobian matrix equal to zero, and show that it is now equivalent to the Jacobi iteration for solving  $Ax = b$ .

2

$$x_i^{m+1} = x_i^m - \frac{1}{a_{ii}} \left( \sum_{j=1}^N a_{ij} x_j^m - b_i \right)$$

$$x_i^{m+1} = \frac{-\sum_{j \neq i} a_{ij} x_j^m + b_i}{a_{ii}} \quad \leftarrow \text{Jacobi method}$$

4. a. Is the following method stable? (Justify answer)

$$\frac{U_{k+1} + 4U_k - 5U_{k-1}}{6h} = \frac{2}{3}f(t_k, U_k) + \frac{1}{3}f(t_{k-1}, U_{k-1})$$

2  $\lambda^2 + 4\lambda - 5 = 0 \quad \lambda = -5, 1$  (no)

- b. Is the method consistent (with  $u' = f(t, u)$ )? (Justify answer)

2  $T = \frac{1^3 u^{(4)}}{36}$  (yes)

- c. Will the finite difference solution converge to the differential equation solution as  $h \rightarrow 0$ ?

1 (no)

5. a. Will the iteration  $x_{n+1} = 2 + (x_n - 2)^4$  converge when  $x_0$  is sufficiently close to the root  $r = 2$ ? If so, what is the order of convergence? (Justify your answer theoretically)

2  $g(x) = 2 + (x-2)^4$   $g'(x) = 4(x-2)^3$   $g''(x) = 12(x-2)^2$   $g'''(x) = 24(x-2)$   $g^{(4)}(x) = 24$  (yes order = 4)

- b. What is the range of values of  $x_0$  for which this iteration will converge to  $r = 2$ ?

1  $1 < x_0 < 3$   $e_{n+1} = e_n^4$  converges if  $|e_0| < 1$

- c. There is a second root, that is, another value such that if  $x_n = r$ ,  $x_{n+1} = r$  also. Find this root, and the range of values of  $x_0$  for which the iteration will converge to this root.

2  $r = 3$   $x_0 = 3$  only (actually for  $x_0 = 1$  also)

Math 5329, Final (c)

Name \_\_\_\_\_

Key

1. a. Let  $T_3(x)$  be the Taylor polynomial of degree 3 which matches  $f(x)$ ,  $f'(x)$ ,  $f''(x)$  and  $f'''(x)$  at  $x = 0$ , where  $f(x) = \cos(4x)$ . Find the best possible bound on

2

$$\max_{-0.5 \leq x \leq 0.5} |T_3(x) - f(x)| \leq \left| \frac{f^{(4)}(\xi)}{4!} x^4 \right| \leq \frac{4^4 \cos(4\xi)}{24} \left(\frac{1}{2}\right)^4 \leq \left(\frac{2}{3}\right)$$

- b. Let  $L_3(x)$  be the Lagrange polynomial of degree 3 which matches  $f(x)$  at  $x = -2, -0.5, 0.5$  and  $2$ , where  $f(x) = \cos(4x)$ . Find the best possible bound on

2

$$\max_{-0.5 \leq x \leq 0.5} |L_3(x) - f(x)| \leq \left| \frac{f^{(4)}(\xi)}{4!} (x+2)(x+\frac{1}{2})(x-\frac{1}{2})(x-2) \right|$$

$$\leq \frac{4^4 \cos(4\xi)}{24} 2 \left(\frac{1}{2}\right) \left(\frac{1}{2}\right) (2) = 10.666$$

2. a. A root finder gives consecutive errors of  $e_8 = 10^{-3}$ ,  $e_9 = 10^{-5}$ ,  $e_{10} = 10^{-11}$ . Estimate the order of the method.

$$10^{-5} = M (10^{-3})^\alpha$$

$$10^{-11} = M (10^{-5})^\alpha$$

$$10^6 = (10^2)^\alpha \quad \alpha = 3$$

- b. A quadrature method gives an error of  $10^{-5}$  when  $h = 10^{-2}$  and  $10^{-11}$  when  $h = 10^{-4}$ . Estimate the order of the method.

$$10^{-5} = M (10^{-2})^\alpha$$

$$10^{-11} = M (10^{-4})^\alpha$$

$$10^6 = (10^2)^\alpha \quad \alpha = 3$$



3. Use the inverse power method to determine the smallest eigenvalue of

$$A = \begin{bmatrix} \frac{4}{6} & \frac{-2}{6} \\ \frac{-5}{6} & \frac{1}{6} \end{bmatrix}$$

$$A^{-1} = \begin{bmatrix} -1 & -2 \\ -5 & -4 \end{bmatrix}$$

Start the iteration with  $(x_0, y_0) = (3, 8)$ .

2

$$\begin{pmatrix} 3 \\ 8 \end{pmatrix} \rightarrow \begin{pmatrix} -19 \\ -47 \end{pmatrix} \rightarrow \begin{pmatrix} 113 \\ 283 \end{pmatrix}$$

ratio = -6

$$\lambda_{\min} = -\frac{1}{6}$$

4. Take one step of a third order Taylor series method (Euler is the first order Taylor method) to approximate the solution of the following problem, at  $t = 1.01$ :

$$\begin{aligned} u' &= 2tu = 2 \\ u'' &= 2tu' + 2u = 2(2) + 2(1) = 6 \\ u''' &= 2tu'' + 4u' = 2(6) + 4(2) = 20 \end{aligned}$$

$$\begin{aligned} u' &= 2tu \\ u(1) &= 1 \end{aligned}$$

2

$$\begin{aligned} u(1+h) &= u(1) + u'(1)h + \frac{u''(1)h^2}{2} + \frac{u'''(1)h^3}{6} \\ &= 1 + 2h + \frac{6}{2}h^2 + \frac{20}{6}h^3 = 1.02030333 \end{aligned}$$

5. Consider the multi-step method:

$$8U(t_{k+1}) = 9U(t_k) + U(t_{k-2}) + 3hf(t_{k+1}, U(t_{k+1})) + 6hf(t_k, U(t_k)) - 3hf(t_{k-1}, U(t_{k-1}))$$

a. Is the method consistent?

yes

3

$$T = \frac{14u}{30}$$

b. Is the method is stable?

$$8\lambda^3 - 9\lambda^2 + 1 = 0$$

stable

$$(\lambda - 1)(8\lambda^2 - \lambda - 1) = 0$$

$$\lambda = 1 \text{ or } \frac{1 \pm \sqrt{33}}{16} = 0.421, -0.296$$

c. Is the method implicit or explicit?

implicit

6. Do one iteration of Newton's method, starting from  $(0, 0)$ , to solve:

$$f(x, y) = 2x^2 + y - 1 = 0$$

$$g(x, y) = -2x + y^2 + 1 = 0$$

$$\begin{pmatrix} x_{n+1} \\ y_{n+1} \end{pmatrix} = \begin{pmatrix} x_n \\ y_n \end{pmatrix} - \begin{pmatrix} 4x & 1 \\ -2 & 2y \end{pmatrix}_n^{-1} \begin{pmatrix} -1 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} - \begin{pmatrix} 0 & 1 \\ -2 & 0 \end{pmatrix}^{-1} \begin{pmatrix} -1 \\ 1 \end{pmatrix} = \begin{pmatrix} \frac{1}{2} \\ 1 \end{pmatrix}$$

2

7. Write  $(1+x)^{1/3} - 1$  in a form where there is no serious problem with roundoff, when  $x \approx 0$ . (Hint:  $a^3 - b^3 = (a^2 + ab + b^2)(a - b)$ )

$$(1+x)^{1/3} - 1 = \frac{(1+x) - 1^3}{(1+x)^{2/3} + (1+x)^{1/3} + 1} = \frac{x}{(1+x)^{2/3} + (1+x)^{1/3} + 1}$$

2

8. Determine the (global) order of the quadrature rule:

$$\int_a^b f(x) dx \approx \sum_{i=1}^N \left[ \frac{h}{4} f(x_{i-1}) + \frac{3h}{4} f(x_{i-1} + \frac{2h}{3}) \right]$$

$$\int_0^1 f(x) dx = \frac{h}{4} f(0) + \frac{3h}{4} f\left(\frac{2h}{3}\right)$$

$$f=1$$

$$f=x$$

$$f=x^2$$

$$f=x^3$$

$$h \approx \frac{h}{4} + \frac{3h}{4} = h$$

$$\frac{1}{2}h^2 \approx \frac{3h}{4} \frac{2h}{3} = \frac{1}{2}h^2$$

$$\frac{1}{3}h^3 \approx \frac{3h}{4} \left(\frac{2h}{3}\right)^2 = \frac{1}{3}h^3$$

$$\frac{1}{4}h^4 \approx \frac{3h}{4} \left(\frac{2h}{3}\right)^3 = \frac{2}{9}h^4$$

$$O(h^3)$$

9. Will the iteration  $x_{n+1} = 2 - \frac{3}{2}x_n + \frac{1}{2}x_n^3$  converge to the root 1, if the starting guess is sufficiently good? Justify your answer.

$$g(x) = 2 - \frac{3}{2}x + \frac{1}{2}x^3$$

$$g'(x) = -\frac{3}{2} + \frac{3}{2}x^2$$

$$g'(1) = 0$$

so yes

10. Will the following iteration converge (to something)? Justify your answer *theoretically*.

$$\begin{bmatrix} x_{n+1} \\ y_{n+1} \end{bmatrix} = \begin{bmatrix} 0.5 & 0.75 \\ -0.75 & 0.5 \end{bmatrix} \begin{bmatrix} x_n \\ y_n \end{bmatrix} + \begin{bmatrix} 2 \\ -4 \end{bmatrix}$$

$$(0.5 - \lambda)(0.5 - \lambda) - 0.75^2 = 0$$

$$\lambda = 0.5 \pm 0.75i$$

$$|\lambda| = 0.901$$

Converges

Math 5329 Final (d)

Name Key

1. If  $f(x) = (x - r)^m$ , where  $m > 1$ , show that Newton's method will converge to the multiple root  $r$ , no matter where we start, but only linearly.

2

$$x_{n+1} = x_n - \frac{(x_n - r)^m}{m(x_n - r)^{m-1}} = x_n - \frac{1}{m}(x_n - r)$$

$$e_{n+1} = e_n - \frac{1}{m}e_n = \left(1 - \frac{1}{m}\right)e_n$$

$0 < 1 - \frac{1}{m} < 1$  so converges linearly

2. Find the optimum weights  $w_1, w_2$  and sample points  $r_1, r_2$  for the (Gauss) 2 point quadrature rule  $\int_0^h f(x) dx \approx w_1 h f(r_1 h) + w_2 h f(r_2 h)$ . (Hint: You can make some simplifying assumptions first, based on symmetry)

2

$$w_1 = w_2 = w$$

$$r_1 = r$$

$$r_2 = 1 - r$$

$$\int_0^h f(x) dx \approx wh f(rh) + wh f((1-r)h)$$

$$f=1$$

$$f=x$$

$$f=x^2$$

$$h = wh + wh \Rightarrow w = \frac{1}{2}$$

$$\frac{1}{2}h^2 = wh(rh) + wh(1-r)h = wh^2 \Rightarrow w = \frac{1}{2}$$

$$\frac{1}{3}h^3 = whr^2h^2 + wh^2(1-2r+r^2)h^2 \Rightarrow \frac{1}{3} = \frac{1}{2}r^2 + \frac{1}{2}(1-2r+r^2)$$

$$r^2 - r + \frac{1}{6} = 0 \Rightarrow r = \frac{1}{2} - \sqrt{\frac{1}{12}} \quad \frac{1}{3} = r^2 - r + \frac{1}{6}$$

3. a. A root finder gives consecutive errors of  $e_6 = 10^{-2}, e_7 = 10^{-5}, e_8 = 10^{-13}$ . Estimate the order of the method.

1

$$10^8 = (10^3)^k$$

$$k = \frac{8}{3}$$

$$10^{-5} = M(10^{-2})^k$$

$$10^{-13} = M(10^{-5})^k$$

- b. A quadrature method gives an error of  $10^{-4}$  when  $h = 10^{-2}$  and  $10^{-11}$  when  $h = 10^{-4}$ . Estimate the (global) order of the method.

1

$$10^{-4} = M(10^{-2})^k$$

$$10^{-11} = M(10^{-4})^k$$

$$10^7 = (10^2)^k$$

$$k = \frac{7}{2}$$

4. a. Is the following method stable? (Justify answer)

$$\frac{U_{k+1} - U_k}{h} = f(t_k, U_k) + f(t_{k-1}, U_{k-1})$$

$$\lambda - 1 = 0 \quad \lambda = 1 \quad \text{yes}$$

- b. Is the method consistent (with  $u' = f(t, u)$ )? (Justify answer)

$$\text{no} \quad h, h, h \approx u', \quad h, h, h \approx 2f(t, u)$$

- c. Will the finite difference solution converge to the differential equation solution as  $h \rightarrow 0$ ?

$$\text{no}$$

5. Let  $T_3(x)$  be the Taylor polynomial of degree 3 which matches  $f(x)$ ,  $f'(x)$ ,  $f''(x)$  and  $f'''(x)$  at  $x = 0$ , where  $f(x) = x^4$ . Find the best possible bound on

$$\max_{-0.5 \leq x \leq 0.5} |T_3(x) - f(x)| \leq \left| \frac{f^{(4)}(0)}{4!} x^4 \right| \leq \left| \frac{24}{24} x^4 \right| \leq \left( \frac{1}{2} \right)^4 = \frac{1}{16}$$

2

6. Use the inverse power method to determine the smallest eigenvalue of

2

$$A = \begin{bmatrix} 4 & 3 \\ 3 & 2 \end{bmatrix} \quad A^{-1} = \begin{bmatrix} 2 & -3 \\ -3 & 4 \end{bmatrix} = \begin{bmatrix} -2 & 3 \\ 3 & -4 \end{bmatrix}$$

Start the iteration with  $(x_0, y_0) = (1, 1)$ .

$$x_1 = \begin{pmatrix} -2 & 3 \\ 3 & -4 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \end{pmatrix} \quad x_2 = \begin{pmatrix} -5 \\ 7 \end{pmatrix} \quad x_3 = \begin{pmatrix} 31 \\ -43 \end{pmatrix}$$

$$\frac{31}{-5} = -6.2 \quad \frac{-43}{7} = -6.14 \quad \lambda \approx \frac{1}{-6.2} \approx -0.16$$

7. Give an example of a linear system  $Ax = b$  for which the Jacobi iteration converges, although the matrix  $A$  is not diagonal dominant. (Hint: If  $A = L + D + U$ , the Jacobi method converges if and only if all eigenvalues of  $D^{-1}(L + U)$  are less than one in absolute value.)

2

$$\begin{bmatrix} 1 & 2 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} a \\ b \end{bmatrix}$$

$$D^{-1}(L+U) = \begin{bmatrix} 0 & 2 \\ 0 & 0 \end{bmatrix} \quad \lambda = 0, 0$$

so converges

8. Do one iteration of Newton's method, starting from  $(0, 0)$ , to solve:

$$f(x, y) = 2x^3 + y - 1 = 0$$

$$g(x, y) = -2x + y^3 + 1 = 0$$

2

$$\begin{pmatrix} x_1 \\ y_1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} - \begin{pmatrix} 6x^2 & 1 \\ -2 & 3y^2 \end{pmatrix}_{(0,0)}^{-1} \begin{pmatrix} -1 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ -2 & 0 \end{pmatrix}^{-1} \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

$$= \begin{pmatrix} 0 & -0.5 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ -1 \end{pmatrix} = \begin{pmatrix} 0.5 \\ 1 \end{pmatrix}$$

9. If  $p_N(x)$  is the polynomial of degree  $N$  which interpolates to  $f(x) = e^{\alpha x}$  at  $x = 1, 2, 3, \dots, N+1$ , use the Lagrange error formula to show that  $p_N(0)$  does NOT converge to  $f(0)$  if  $\alpha > 1$ .

2

$$\begin{aligned} |p_N(0) - f(0)| &= \frac{f^{(N+1)}(\psi)}{(N+1)!} (0-1)(0-2)\dots(0-N+1) \\ &= \frac{\alpha^{N+1} e^{\alpha\psi}}{(N+1)!} = \alpha^{N+1} e^{\alpha\psi} \geq \alpha^{N+1} \rightarrow \infty \end{aligned}$$

$(0 < \psi < N+1)$

10. Write  $[\sqrt{1+x} - 1]/x$  in a form such that there is not a serious problem with roundoff error when  $x$  is close to 0.

1

$$\frac{\sqrt{1+x} - 1}{x} = \frac{(\sqrt{1+x} + 1)}{\sqrt{1+x} + 1} = \frac{1}{\sqrt{1+x} + 1}$$