

CE 318 HW's Key Solutions, HW #2

1. Solve item a, b, and c of problem 18.9 (textbook page 506) and compare the per cent *relative errors*.

a. Analytical solution as follows:

$$\frac{x^2}{1+x^2} = 0.85 ; \Rightarrow x = 2.381$$

b. Cubic interpolation:-

x	y
1	0.5
2	0.8
3	0.9
4	0.9411

Using the following law;

$$F(x_1, x_0) = \frac{x_1 - x_0}{y_1 - y_0}$$

From which the value of **x** can be determined; $x = 2.291$

The relative error will be

$$\frac{2.381 - 2.291}{2.381} = \mathbf{0.038}$$

c. Quadratic interpolation

x	F(x)
2	0.8
3	0.9
4	0.9411

From this one, $x = 2.428$

The relative error is

$$\left| \frac{2.381 - 2.428}{2.381} \right| = \mathbf{0.020}$$

OK.

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2. Use *quadratic interpolation* to estimate *logarithm of 7.5 to base 10* [i.e.: $\log_{10} 7.5$], then
- interpolate between $\log 7$ and $\log 8$;
 - interpolate between $\log 7.2$ and $\log 7.8$;
 - compute *per cent relative error* ϵ_t for the results in (a) and (b) *relative to the true value*.
 - plot (using Excel) and compare the *interpolating-function* versus the exact *log-function* within the range from 5 to 8.
 - Comment on the suitability of the interpolating function.

Solution:-

Using this formula, $f_1(x) = f(x_0) + \frac{f(x_1)-f(x_0)}{x_1-x_0}(x - x_0)$, true value $\log 7.5 = 0.8750612$

\therefore a) between $\log 7 = 0.8950980$ and $\log 8 = 0.90308998 \Rightarrow \log 7.5$;

$X = 7.5$, and $x_1 = 8$, and $x_0 = 7$

$$f(7.5) = 0.895098 + \frac{0.90308998 - 0.895098}{8 - 7}(7.5 - 7)$$

$$f(7.5) = \mathbf{0.8740939}$$

b. Repeat the same way between $\log 7.2$ and $\log 7.8 = 0.7403627 \Rightarrow \log 5$;

$$f(7.5) = \mathbf{0.8747135611}$$

c) the calculation of the relative errors in both a and b as follows:

$$\Rightarrow a) \epsilon_t = \frac{0.8750612 - \mathbf{0.8740939}}{0.8750612} * 100 = \mathbf{0.1105\%}$$

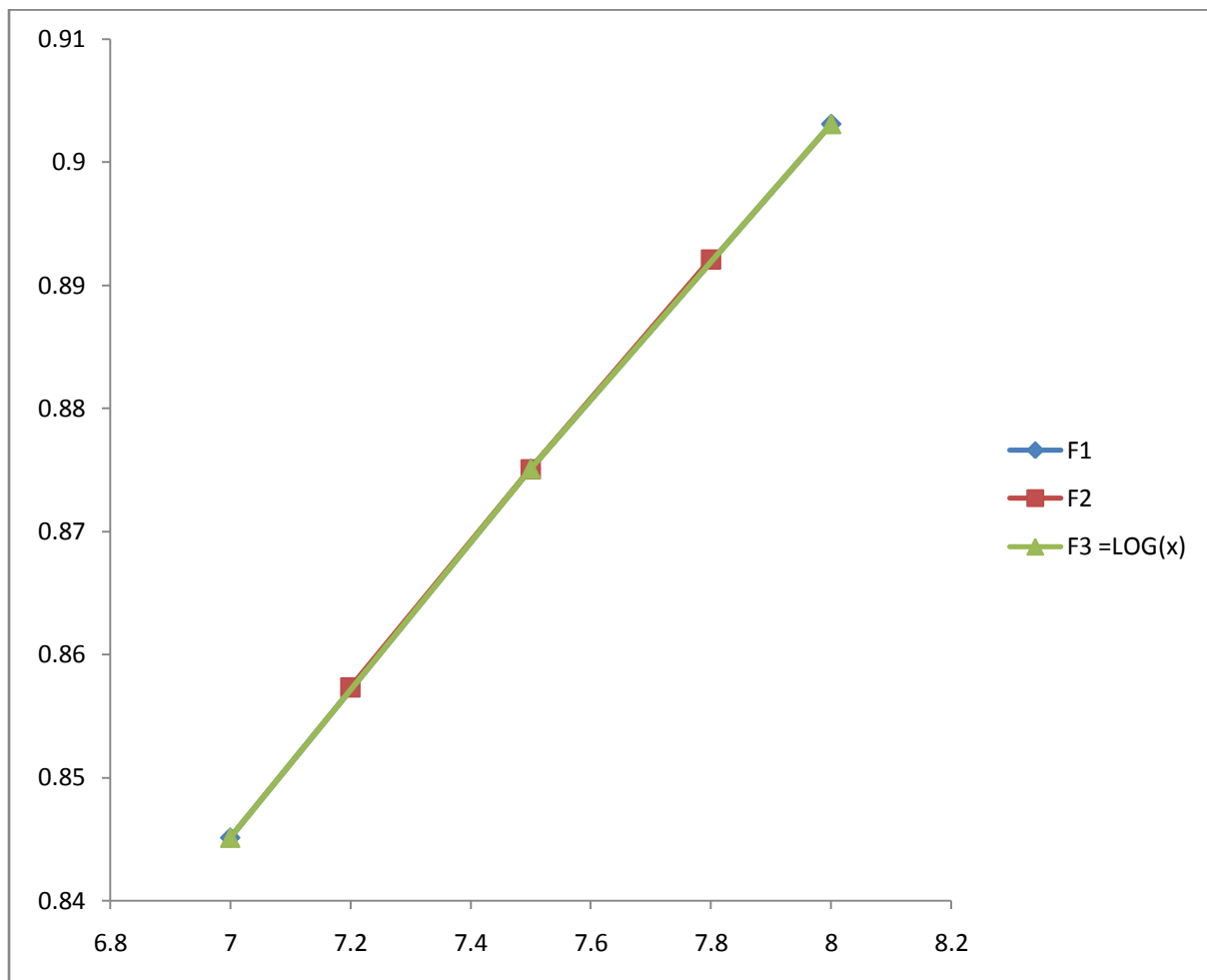
$$b) \epsilon_t = \frac{0.8750612 - \mathbf{0.8747135611}}{0.8750612} * 100 = \mathbf{0.0397\%}$$

d) *see the next page*

e) the relative error in case b is smaller than the relative error in case a which indicates that when the two points are more close to the calculation point the relative is becoming more smaller which is logically correct.

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F1		F2		F3	
x	f(x)	x	f(x)	x	f(x)
7	0.84509804	7.2	0.857332	7	0.845098
7.5	0.875061263	7.5	0.875061	7.5	0.875061
8	0.903089987	7.8	0.892095	8	0.90309



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3. Develop the *cubic spline* for the following given three data points:

x	1.	2.5	4.0
$f(x)$	-2.5	5.5	7.5

Then use the derived *spline* to: (a) predict $f(2.5)$; (b) verify $f(3)$.

Solution:-

$$x_0 = 1, \quad f(x_0) = -2.5$$

$$x_1 = 2.5, \quad f(x_1) = 5.5$$

$$x_2 = 4, \quad f(x_2) = 7.5$$

Using the following formula;

$$(x_i - x_{i-1})f''(x_{i-1}) + 2(x_{i+1} - x_{i-1})f''(x_i) + (x_{i+1} - x_i)f''(x_{i+1}) = \frac{6}{(x_{i+1} - x_i)} [f(x_{i+1}) - f(x_i)] + \frac{6}{(x_i - x_{i-1})} [f(x_{i-1}) - f(x_i)]$$

Now substitute the given values above;

$$(2.5 - 1)f''(1) + 2(4 - 1)f''(2.5) + (4 - 2.5)f''(3) = \frac{6}{(4 - 2.5)} [7.5 - 5.5] + \frac{6}{(2.5 - 1)} [-2.5 - 5.5]$$

$\therefore f''(1) = f''(4)$; *first and end points*, from the above equation we can find the corresponding value of $f''(2.5) = -4$

Now we can use this formula to get the required equations as follows:

$$f_i(x) = \frac{f''(x_{i-1})}{6(x_i - x_{i-1})} (x_i - x)^3 + \frac{f''(x_i)}{6(x_i - x_{i-1})} (x - x_{i-1})^3 + \left[\frac{f(x_{i-1})}{(x_i - x_{i-1})} - \frac{f''(x_{i-1})(x_i - x_{i-1})}{6} \right] (x_i - x) + \left[\frac{f(x_i)}{(x_i - x_{i-1})} - \frac{f''(x_i)(x_i - x_{i-1})}{6} \right] (x - x_{i-1})$$

By substitution in that formula at one and two, the following results will be provided.

$$f_1(x) = -0.444(x - 1)^3 - 1.6667(2.5 - x) + 4.667(x - 1) \text{ --- (1) } \quad 1 \leq x \leq 2.5$$

$$f_2(x) = -0.444(4 - x)^3 + 4.667(4 - x) + 5(x - 2.5) \text{ --- (2) } \quad 2.5 \leq x \leq 4$$

$$\Rightarrow f_2(2.5) = 5.5$$

$$f_2(3) = 4.223 = f(3) \quad \text{o.k}$$

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4. Use *least-squares regression* to fit a straight line to the following data:

x	1	2	4	6	3	5	7	9
y	-1	3.5	5.7	2.1	8.1	3.2	5.5	-5

Then use the *linear fit* to:

- determine slope and intercept;
- determine the standard error; and
- compare the linear fit to the plot of data.

Solution:-

a) The slope is a_1 and a_0 is the intercept. $n=8$;

$$a_1 = \frac{n \sum x_i y_i - \sum x_i \sum y_i}{n \sum x_i^2 - (\sum x_i)^2}; a_0 = \bar{y} - a_1 \bar{x}$$

$$\sum x_i = 37; \sum y_i = 22.1; \sum x_i y_i = 75.2; \sum x_i^2 = 221;$$

$$\bar{x} = \frac{\sum x_i}{n} = 4.625; \bar{y} = \frac{\sum y_i}{n} = 2.7625$$

$$a_1 = \frac{8 * 75.2 - 37 * 22.1}{8 * 221 - (37)^2} = -0.5416, \text{ the slope};$$

$$a_0 = 2.7625 + 0.5416 * 4.625 = 5.2674, \text{ the intercept}$$

b) The standard errors:-

$$S_r = \sum_{i=1}^n e_i^2 = \sum_{i=1}^n (y_i - a_0 - a_1 x_i)^2$$

$$S_{y/x} = \sqrt{\frac{S_r}{n-2}}; \text{ by substitution with all values, } \Rightarrow S_r = 105.6$$

$$S_{y/x} = 4.19, \text{ high value.}$$