King Fahd University of Petroleum & Minerals Department of Mathematics and Statistics MATH 321-01(Term 161) Final Exam January 19, 2017

NAME:

ID #:

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Calculator is allowed

Question	Points	Score
1	18	
2	18	
3	18	
4	18	
5	10	
6	14	
7	18	
8	18	
9	18	
10	$\overline{25}$	
Total	175	

Q1. Given a polynomial of degree 4 as follows:

$$P(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + a_4 x^4$$

(i) Suggest an efficient way to evaluate P(x) with only 4 multiplications.

(ii) Assume that coefficients $a_i^\prime s$ are in array $a(\),$ write an algorithm to achieve your suggestion

- Q2. (i) State the definition of the degree of precision of a quadrature formula
- (ii) Find the constants c_0, c_1 , and x_1 so that the quadrature formula

$$\int_0^1 f(x)dx = c_0 f(0) + c_1 f(x_1)$$

has the highest possible degree of precision. What is that degree?

Q3. Factor the matrix A into A = LU, where L is lower triangular with 1s on its diagonal and U is upper triangular

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

then solve the liner system $A\boldsymbol{x}=\boldsymbol{b}$ with $\boldsymbol{b}=[2,-1,1]^T$

Q4. A natural cubic spline S on [0, 2] is defined by

$$s(x) = \begin{cases} s_0(x) = 2 - x - x^2 + 3x^3 & 0 \le x \le 1\\ s_1(x) = a + b(x-1) + c(x-1)^2 + d(x-1)^3 & 1 \le x \le 2 \end{cases}$$

Find a, b, c, and d.

Q5. Let $f \in C^2[x_0, x_0 + h]$ with h > 0. Show how to derive an approximation to $f'(x_0)$, with error term.

Q6. Consider $f \in C^2[a, b]$, $h = \frac{b-a}{n}$, $x_j = a + jh$, j = 0, 1, ..., n and $\xi \in (a, b)$. The error in the composite Trapezoidal rule is

$$-\frac{b-a}{12}h^2f''(\xi)$$

. Determine the values of n and h required to approximate

$$\int_0^2 x e^x dx$$

to within 10^{-4} by the composite Trapezoidal rule.

- Q7. Consider the function $f(x) = e^x 5 + 5x$
- (i) Construct a fixed point iteration for finding a root of f(x).
- (ii) Check whether it has the necessary property for convergence at x = 0.
- (iii) Perform two iterations starting at x = 0

Q8. For a function f, the forward divided differences are given by

$$\begin{aligned} x_0 &= 0.0 \quad f[x_0] = \dots \\ x_1 &= 0.4 \quad f[x_1] = \dots \\ x_2 &= 0.7 \quad f[x_2] = 6 \quad f[x_1, x_2] = 10 \quad f[x_0, x_1, x_2] = \frac{50}{7} \end{aligned}$$

(i) Determine the missing entries in the table

(ii) Use the divided differences coefficients to find the interpolating polynomial $P_2(x)$.

Q9. Given $3y' + \sqrt{y} = e^{0.1x}$, with y(0.3) = 5. Using a step size of h = 0.3, find y(0.9) using Euler's method then find the best estimate of $\frac{dy}{dx}(0.9)$

- Q10. Describe **briefly** the following:
- (i) The two main types of errors in numerical computing
- (ii) Absolute and Relative Error.

(iii) The difference between Direct and Iterative Methods for solving linear systems of equations

(iv) The most convenient procedure for fitting the best line to a collection of data $\{(x_i, y_i)\}_{i=1}^m$

(v) Let $f \in [a, b]$. How many points would you use to construct a Lagrange polynomial of degree 10?