MATH 5610/6860 PRACTICE MIDTERM EXAM

Problem 1. Let $\alpha_n \to 0$, $x_n = \mathcal{O}(\alpha_n)$ and $y_n = \mathcal{O}(\alpha_n)$. Show that $x_n y_n = o(\alpha_n)$.

Problem 2.

- (a) Write the Taylor expansion of ln(1+x) about x=0 with the Lagrange form of the residual term.
- (b) Assume the Taylor series for $\ln(1+x)$ is truncated after the term involving x^{10} and is used to approximate the number $\ln 2$. What bound on the error can be given?

Problem 3. Consider the number $x = 2^6 + 2^{-16} + 2^{-19}$.

- (a) Write x in scientific base 2 (binary) notation of the form $(1.b_1b_2b_3...b_n) \times 2^S$.
- (b) If IEEE single precision is used, the number of bits above is limited to 23. What is x_+ (floating point number immediately above x) and x_- (floating point number immediately below x).
- (c) What is f(x) (the floating point representation of x, assuming round to nearest)
- (d) What is machine precision ϵ in this system?
- (e) Verify that the relative error between x and fl(x) is less than machine precision.

Problem 4. Halley's method for solving f(x) = 0 uses the iteration formula

$$x_{n+1} = x_n - \frac{f_n f_n'}{(f_n')^2 - (f_n f_n'')/2},$$

where $f_n = f(x_n)$ and so on. Show that this formula results from applying Newton's method to the function $f/\sqrt{f'}$.

Problem 5. Consider the polynomial $p(z) = z^4 + 2x^3 + 3x^2 + 3z + 2$.

- (a) Compute p(2) using Horner's method
- (b) Compute p'(2) using Horner's method
- (c) Write p(z) in the form p(z) = (z-2)q(z) + r, specifying q(z) and r.

Problem 6. Consider a smooth function f with the following values.

- (a) Write the polynomial interpolating f(x) at the first three nodes in Lagrange form.
- (b) Use divided differences to find the polynomial p(x) interpolating f(x) in Newton form.
- (c) Assuming all derivatives of f are available, give an expression of the interpolation error f(t) p(t) for some $t \in [-1, 2]$.

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Problem 7. Let f(x) be a function of x and x_0, \ldots, x_n be n+1 distinct nodes. For $k=0,\ldots,n$, let p_k be the polynomial interpolating f at the nodes x_0,x_1,\ldots,x_k . Let q be the polynomial interpolating f at the nodes x_1,\ldots,x_n . Show that:

$$p_n(x) = q(x) + \frac{x - x_n}{x_n - x_0} (q(x) - p_{n-1}(x)).$$