

```
> restart;
Homework 4
```

```
Problem 1a on page 180
```

```
> (0.4794-0.5646)/(0.5-0.6);
0.8520000000 (1)
```

```
> (0.5646-0.6442)/(0.6-0.7)
0.7960000000 (2)
```

```
Problem 6c on page 180
```

```
We have the two formulae DerivEndpoint for interior points and DeriveMidpoint for endpoints
```

```
> DerivMidpoint := (f0Plus_h, f0Minus_h, h) -> (f0Plus_h - f0Minus_h) /
(2*h);
DerivEndpoint := (f0, f0Plus_h, f0Plus_2h, h) -> (-3*f0 + 4*f0Plus_h -
f0Plus_2h) / (2*h);
```

$$\text{DerivMidpoint} := (f0Plus_h, f0Minus_h, h) \rightarrow \frac{1}{2} \frac{f0Plus_h - f0Minus_h}{h}$$

$$\text{DerivEndpoint} := (f0, f0Plus_h, f0Plus_2h, h) \rightarrow \frac{1}{2} \frac{-3 f0 + 4 f0Plus_h - f0Plus_2h}{h} \quad (3)$$

```
> x0:=1.1; F0:=1.52918;
x1:= 1.2; F1:=1.64024;
x2:=1.3; F2:=1.70470;
x3:=1.4; F3:=1.71277;
x0 := 1.1
F0 := 1.52918
x1 := 1.2
F1 := 1.64024
x2 := 1.3
F2 := 1.70470
x3 := 1.4
F3 := 1.71277 (4)
```

```
> a[0]:=DerivEndpoint(F0, F1, F2, 0.1);
a[1]:=DerivMidpoint(F2, F0, 0.1);
a[2]:=DerivMidpoint(F3, F1, 0.1);
a[3]:=DerivEndpoint(F3, F2, F1, -0.1);
a0 := 1.343600000
a1 := 0.8776000000
a2 := 0.3626500000
a3 := -0.2012500000 (5)
```

```
Problem 8c on page 180
```

```
Actual errors
```

```
> f:= x -> x*sin(x)+x^2*cos(x);
df:=unapply(diff(f(x), x), x);
abs(df(x0)-a[0]);
abs(df(x1)-a[1]);
```

```
abs(df(x2)-a[2]);
abs(df(x3)-a[3]);
```

$$f := x \rightarrow x \sin(x) + x^2 \cos(x)$$

$$df := x \rightarrow \sin(x) + 3x \cos(x) - x^2 \sin(x)$$

0.033886346
0.0167907180
0.0157402840
0.0309197410

(6)

Estimated Error using a rather sloppy maximum of the absolute value of the 3rd derivative

```
> d3f := unapply(diff(f(x), x$3), x);
#plot(d3f(x), x=1.1..1.4);
Max := 9 + 7*1.4 - 1.1^2*sin(1.1);
Error_Endpoint := 0.1^2/3*Max;
Error_Midpoint := 0.1^2/6*Max;
```

$$d3f := x \rightarrow -9 \sin(x) - 7x \cos(x) + x^2 \sin(x)$$

Max := 17.72163909
Error_Endpoint := 0.05907213029
Error_Midpoint := 0.02953606516

(7)

pg 189: Problems 1ab

```
> fa := x -> ln(x);
fb := x -> x + exp(x);
N1 := (f, x, h) -> (f(x+h) - f(x)) / h;
N2 := (f, x, h) -> 2*N1(f, x, h/2) - N1(f, x, h);
N3 := (f, x, h) -> (4*N2(f, x, h/2) - N2(f, x, h)) / 3;
```

$$fa := x \rightarrow \ln(x)$$

$$fb := x \rightarrow x + e^x$$

$$N1 := (f, x, h) \rightarrow \frac{f(x+h) - f(x)}{h}$$

$$N2 := (f, x, h) \rightarrow 2 N1\left(f, x, \frac{1}{2} h\right) - N1(f, x, h)$$

$$N3 := (f, x, h) \rightarrow \frac{4}{3} N2\left(f, x, \frac{1}{2} h\right) - \frac{1}{3} N2(f, x, h)$$

(8)

```
> Answer_a := N3(fa, 1.0, 0.4);
Answer_b := N3(fb, 0.0, 0.4);
```

Answer_a := 0.9987827568
Answer_b := 2.000384148

(9)

Using constant term of interpolation polynomials

```
> with(CurveFitting);
h:=0.4;
PolynomialInterpolation([h,h/2,h/4], [N1(fa, 1.0, h), N1(fa, 1.0, h/2),
N1(fa, 1.0, h/4)], x);
h:=0.4;
PolynomialInterpolation([h,h/2,h/4], [N1(fb, 0.0, h), N1(fb, 0.0, h/2),
```

`N1 (fb, 0.0, h/4)] , x) ;`

`[ArrayInterpolation, BSpline, BSplineCurve, Interactive, LeastSquares, Lowess, PolynomialInterpolation, RationalInterpolation, Spline, ThieleInterpolation]`

`h := 0.4`

$$0.2093472566 x^2 - 0.4777443164 x + 0.9987827570$$

`h := 0.4`

$$0.1989789333 x^2 + 0.4933524150 x + 2.000384150 \quad (10)$$

Problem 6 of page 189

We are assume we have a polynomial $g(u) = M - k_1 u - k_2 u^2 - k_3 u^3 - k_4 u^4$ up to $O(u^5)$ where $N1(h) = g(h^2)$.

`> PolynomialInterpolation ([u^2, u^2/4, u^2/16, u^2/64], [2.356194, -0.4879837, -0.8815732, -0.9709157], u) ;`

$$\frac{0.4969378377}{u^2} + \frac{0.9973546343}{u^3} + \frac{1.862036678}{u} - 1.000135150 \quad (11)$$

So we get the 8th order approximation -1.000135150

Problems 13 on page 189 : This follows on paper from the divided difference computation of the Newton form of the interpolation polynomials

page 200: Problems 1a, 2a, 6a, 10a

`> (0.5^4 + 1^4) * (1 - 0.5) / 2 ;`

$$0.2656250000 \quad (12)$$

`> f := x -> cos(x)^2 ;`

$$f := x \rightarrow \cos(x)^2 \quad (13)$$

`> ActualAnswer := int(f(x), x = -0.25..0.25) ;
(f(-0.25) + f(0.25)) * (0.25 - (-0.25)) / 2 ;
(f(-0.25) + 4*f(0.0) + f(0.25)) * (0.25 - (-0.25)) / 6 ;
f(0) * (0.25 - (-0.25)) ;`

`ActualAnswer := 0.4897127693`

`0.4693956404`

`0.4897985467`

`0.50`

(14)

page 208: Problem 1ac

`> with(Student[Calculus1]) :`

`Probl1 := ApproximateInt(x*ln(x), x=1..2, method=trapezoid, partition=4) ;`

`evalf(Probl1) ;`

$$Probl1 := \frac{5}{16} \ln\left(\frac{5}{4}\right) + \frac{3}{8} \ln\left(\frac{3}{2}\right) + \frac{7}{16} \ln\left(\frac{7}{4}\right) + \frac{1}{4} \ln(2)$$

`0.6399004777`

(15)

`> Problc := ApproximateInt(2/(x^4+4), x=0..2, method=trapezoid, partition=6) ;`

`evalf(Problc) ;`

$$Problc := \frac{49708601}{70178550}$$

`0.7083161593`

(16)

page 208: Problem 3ac

```
> Prob3a:=ApproximateInt(x*ln(x),x=1..2,method=simpson,partition=4);  
evalf(Prob3a);
```

$$\begin{aligned} Prob3a := & \frac{3}{16} \ln\left(\frac{9}{8}\right) + \frac{5}{48} \ln\left(\frac{5}{4}\right) + \frac{11}{48} \ln\left(\frac{11}{8}\right) + \frac{1}{8} \ln\left(\frac{3}{2}\right) + \frac{13}{48} \ln\left(\frac{13}{8}\right) \\ & + \frac{7}{48} \ln\left(\frac{7}{4}\right) + \frac{5}{16} \ln\left(\frac{15}{8}\right) + \frac{1}{12} \ln(2) \\ & 0.6362953646 \end{aligned} \quad (17)$$

```
> Prob3c:=ApproximateInt(2/(x^4+4),x=0..2,method=simpson,partition=6);  
evalf(Prob3c);
```

$$\begin{aligned} Prob3c := & \frac{2171050711410637}{3058726978715850} \\ & 0.7097889830 \end{aligned} \quad (18)$$

page 208: Problem 5ac

```
> Prob5a:=ApproximateInt(x*ln(x),x=1..3,method=midpoint,partition=4);  
evalf(Prob5a);
```

$$\begin{aligned} Prob5a := & \frac{5}{8} \ln\left(\frac{5}{4}\right) + \frac{7}{8} \ln\left(\frac{7}{4}\right) + \frac{9}{8} \ln\left(\frac{9}{4}\right) + \frac{11}{8} \ln\left(\frac{11}{4}\right) \\ & 2.932376281 \end{aligned} \quad (19)$$

```
> Prob5c:=ApproximateInt(2/(x^4+4),x=0..2,method=midpoint,partition=6);  
evalf(Prob5c);
```

$$\begin{aligned} Prob5c := & \frac{1653959812928}{2327798309525} \\ & 0.7105253948 \end{aligned} \quad (20)$$

page 208: Problem 13a

For the trapezoid rule the theoretical error estimate is

(max absolute value of the 2nd derivative of f)*(b-a)*h²/12 with h=(b-a)/n

So for $2! \cdot 2^3 / (0+4)^3 \cdot 1 / (12/n^2) < 10^{-5}$, and thus we need n to be at least

```
> evalf((2!*10^5/4^3*2^3/12)^(1/2));  
45.64354646 \quad (21)
```

so

```
> n:=46;  
h:=(2-0.0)/46;
```

$$\begin{aligned} n & := 46 \\ h & := 0.04347826087 \end{aligned} \quad (22)$$

```
> Prob13a:=ApproximateInt(1/(x+4),x=0..2,method=trapezoid,partition=n);  
evalf(Prob13a);  
error13a:=evalf(abs(Prob13a-int(1/(x+4),x=0..2)));
```

$$\begin{aligned} Prob13a := & \frac{3569733046115684962701460857213388511946345650627}{8803926207046550164190455310821877943262300464000} \\ & 0.4054705778 \\ error13a := & 0.000005469 \end{aligned} \quad (23)$$

It is worth noting how truly awful the theoretical estimates are (because $1/(x+4)$ is so flat between 0 and 2), e.g., for trapezoid

page 208: Problem 13b

For Simpson the theoretical error estimate is

(max absolute value of 4th derivative of f)* h^4 *($b-a$)/(180) with $h=(b-a)/n$

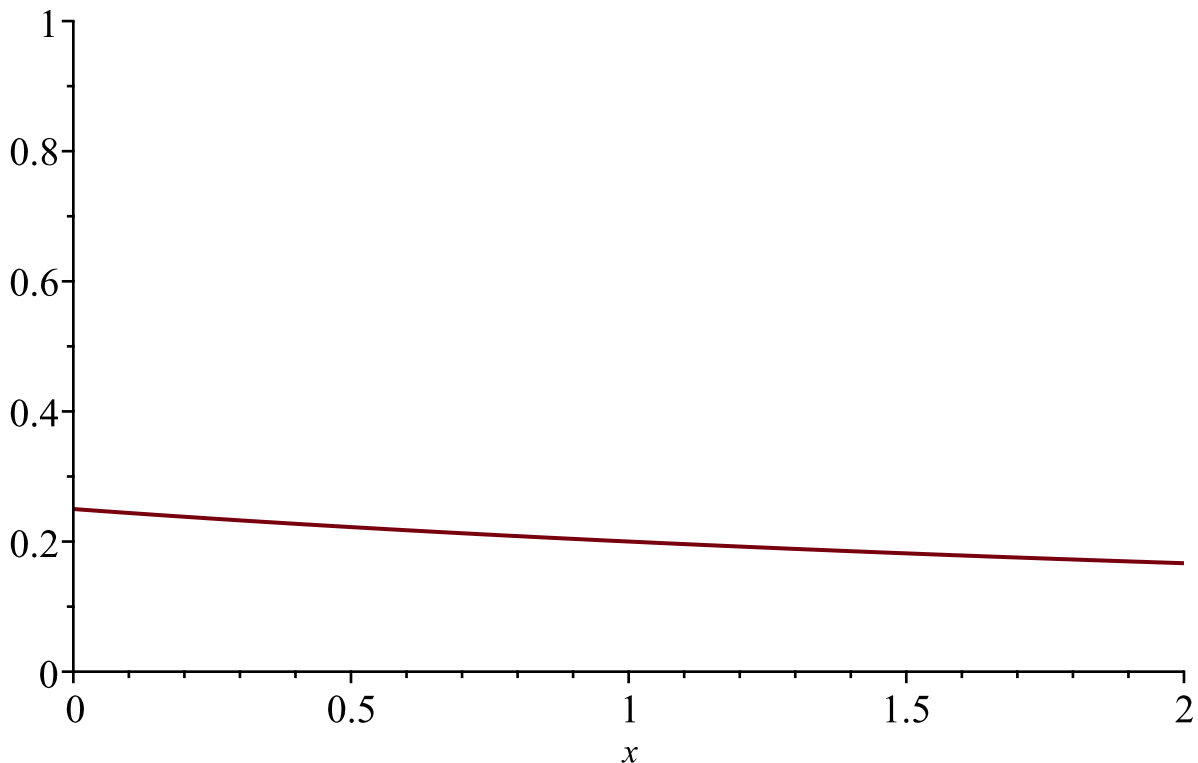
So $4!2^5/(0+4)^5*1/(180/n^4) < 10^{-5}$, and thus we need n to be at least

```
> evalf((4!*10^5/4^5*2^5/180)^(1/4));  
4.518010020 (24)
```

so

```
> A:=ApproximateInt(1/(x+4),x=0..2,method=simpson,partition=1);  
evalf(A);  
errorA:=evalf(abs(A-int(1/(x+4),x=0..2)));  
plot(1/(x+4),x=0..2,view=[0..2,0..1],size=[600,300]);
```

```
A :=  $\frac{73}{180}$   
0.4055555556  
errorA := 0.000090447
```



```
> n:=5;  
h:=(2-0.0)/5;
```

```
n := 5  
h := 0.4000000000
```

(25)

```
> Prob13b:=ApproximateInt(1/(x+4),x=0..2,method=simpson,partition=  
n);  
evalf(Prob13b);  
error13b:=evalf(abs(Prob13b-int(1/(x+4),x=0..2)));
```

```
Prob13b :=  $\frac{548199461}{1352025675}$ 
```

$$0.4054652742$$
$$\text{error13b} := 1.66 \cdot 10^{-7} \quad (26)$$

It is worth noting how awful the theoretical estimates are (because $1/(x+4)$ is so flat between 0 and 2), e.g., for simpson

```
> B:=ApproximateInt(1/(x+4),x=0..2,method=simpson,partition=1);  
evalf(B);  
errorB:=evalf(abs(B-int(1/(x+4),x=0..2)));
```

$$B := \frac{73}{180}$$
$$0.4055555556$$
$$\text{errorB} := 0.000090447 \quad (27)$$