

Assignment #1, due Thursday, February 5 at 10pm

Use Matlab for all computations. Use `format long g` in Matlab to see all computed digits. Only print out numerical results which are asked for in the problem (put a semicolon at the end of your commands). You **MUST** use a “Live Script” **mlx** file. Use text fields (not code comments) to answer all questions. Use **clearvars** as the first command in your script file. **DO NOT use symbolic Matlab commands** like `sym`, `syms`, `taylor`, `subs`. Please read “**How to hand in homeworks**” on the ELMS page.

1. (i) Find the Taylor polynomial $p_n(x) = f(x_0) + \dots + f^{(n)}(x_0)(x - x_0)^n/n!$ by hand. Then evaluate $p_n(x)$ using Matlab.

(ii) Find an upper bound $|f(x) - p_n(x)| \leq \dots$ using the remainder term. Use Matlab to evaluate the upper bound and $f(x) - p_n(x)$.

(a) $y = 2.02^{-1}$ with $x_0 = 2$, $n = 5$

(b) $y = \cos 0.2$ with $x_0 = 0$, $n = 5$

(c) $y = \ln(1.03)$ with $x_0 = 1$, $n = 2$

2. We want to approximate $z = \sqrt{a}$ for $a = 4.2$.

(a) Method 1: Use the Taylor approximation $y = p_2(x)$ and $x_0 = 4$. Find an error bound $|y - z| \leq \dots$

(b) Method 2: Use the “**Babylonian algorithm**”:

We start with an **initial guess** y . Then $z = \sqrt{a}$ is between y and a/y , and we use the **midpoint**

$$y_{\text{new}} := \frac{1}{2} \left(y + \frac{a}{y} \right)$$

as the new guess. Then we repeat this.

Explain why we have the **error bound** $|y_{\text{new}} - z| \leq E$ with $E = \frac{1}{2} \left| y - \frac{a}{y} \right|$.

Write Matlab code which starts with the initial guess $y = 2$ and prints **prints after each iteration** y_{new} , E , E/E_{old}^2 where E_{old} is the error bound from the previous iteration, using

`fprintf('ynew=%-17.16g, E=%e, ratio=%g\n', ynew, E, E/Eold^2)`

Do not print anything else.

Iterate until $E \leq 10^{-14}$. What do the ratios E/E_{old}^2 tell us?

3. We use **single precision**. For the following examples (a), (b), (c) do the following:

(i) Find an expression for the **condition number** $c_f(x) = \frac{x \cdot f'(x)}{f(x)}$ using pencil and paper. Evaluate $c_f(x)$ for the given value of x in Matlab and find the **unavoidable error** $|c_f(x)| \varepsilon_M + \varepsilon_M$. Here $\varepsilon_M \approx 10^{-7}$ is the machine accuracy.

(ii) Evaluate the formula for y in Matlab using **single precision**, yielding y . **You have to use single(...)** for **ALL** input values.

Then **evaluate the formula in double precision**, yielding yd (see example on ELMS page).

Then compute the **actual relative error** of y with `relerr=(double(y)-yd)/yd`.

Compare this relative error with the unavoidable error. **Was this computation numerically stable?**

(a) For $x = 10^{-4}$ compute $y = \sqrt{16 - x} - 4$.

(b) For $x = 10^{-4}$ compute $y = \ln(1 - x)$.

(c) For $x = 1.2 \cdot 10^{-4}$ compute $y = \sin(1/x)$.