

Problem 1 (40 pts)

Consider the function  $f(x) = x^3 - 4x^2 + 6x - 4$ . Fill in the tables below and stop when the true relative error falls below 15% or after the fifth iteration, whichever comes first. Retain the maximum number of digits in all intermediate calculations; however round all displayed results in the tables to 3 places after the decimal point.

Show work for one iteration to receive partial credit!

A. Bisection Method

True Root,  $R = 2$

$$x_R = \frac{x_L + x_U}{2}$$

$$= \frac{0 + 10}{2} = 5$$

| Iteration # | $x_L$ | $x_U$  | $x_R$ | $ e_T , \%$ |
|-------------|-------|--------|-------|-------------|
| 1           | 0.000 | 10.000 | 5.000 | 150.000     |
| 2           | 0.000 | 5.000  | 2.500 | 25.000      |
| 3           | 0.000 | 2.500  | 1.250 | 37.500      |
| 4           | 1.250 | 2.500  | 1.875 | 6.250       |
| 5           |       |        |       |             |

$$|e_T| = \left| \frac{R - x_R}{R} \right| \times 100$$

$$= \left| \frac{2 - 5}{2} \right| \times 100 = 150\%$$

B. False Position Method

$i = 0:$

$$f(x_L) = f(0) = -4$$

$$f(x_U) = f(3) = 5$$

| Iteration # | $x_L$ | $x_U$ | $x_R$ | $ e_T , \%$ |
|-------------|-------|-------|-------|-------------|
| 1           | 0.000 | 3.000 | 1.333 | 33.333      |
| 2           | 1.333 | 3.000 | 1.548 | 22.581      |
| 3           | 1.548 | 3.000 | 1.701 | 14.950      |
| 4           |       |       |       |             |
| 5           |       |       |       |             |

$$x_R = x_L - f(x_L) \left[ \frac{x_U - x_L}{f(x_U) - f(x_L)} \right] = 0 - (-4) \left( \frac{3 - 0}{5 - (-4)} \right) = 1.33333333$$

$i = 1:$

$$f(x_L) = f(1.333) = -0.740740741$$

$$x_R = 1.33333333 - (-0.740740741) \left( \frac{3 - 1.33333333}{5 - (-0.740740741)} \right)$$

$$= 1.548387097$$

(over)

$$i = 2\%$$

$$x_R = 1.548387097 - (-0.587425732) \left( \frac{3 - 1.548387097}{5 - (-0.587425732)} \right)$$

$$f(x_L) = f(1.548) = -0.587425732$$

| Year | CF  | CF  | CF  | CF  |
|------|-----|-----|-----|-----|
| 0    | 0   | 0   | 0   | 0   |
| 1    | 100 | 100 | 100 | 100 |
| 2    | 200 | 200 | 200 | 200 |
| 3    | 300 | 300 | 300 | 300 |

| Year | CF  | CF  | CF  | CF  |
|------|-----|-----|-----|-----|
| 0    | 0   | 0   | 0   | 0   |
| 1    | 150 | 150 | 150 | 150 |
| 2    | 300 | 300 | 300 | 300 |
| 3    | 450 | 450 | 450 | 450 |

$$f(x) = \frac{1}{(1+i)^t} \sum_{t=0}^n \frac{CF_t}{(1+i)^t} - C_0 = 0$$

$\frac{100}{1.02} + \frac{200}{1.02^2} + \frac{300}{1.02^3} - C_0 = 0$   
 $C_0 = \frac{100}{1.02} + \frac{200}{1.02^2} + \frac{300}{1.02^3} = 587.425732$

C. Simple One Point Iteration

$$x_{i+1} = g(x_i) \text{ where } g(x) = \frac{(4 + 4x^2 - x^3)}{6}$$

| i | $x_i$ | $ e_T , \%$ |
|---|-------|-------------|
| 0 | 1.000 | 50.000      |
| 1 | 1.167 | 41.667      |
| 2 | 1.309 | 34.529      |
| 3 | 1.436 | 28.223      |
| 4 | 1.547 | 22.627      |
| 5 | 1.645 | 17.726      |

$$x_1 = g(x_0) = \frac{4 + 4(1)^2 - 1^3}{6} = \frac{7}{6}$$

D. Newton Raphson Method

$$f'(x) = \underline{3x^2 - 8x + 6}$$

| i | $x_i$ | $ e_T , \%$ |
|---|-------|-------------|
| 0 | 1.000 | 50.000      |
| 1 | 2.000 | 0.000       |
| 2 |       |             |
| 3 |       |             |
| 4 |       |             |
| 5 |       |             |

$$x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)} = x_i - \frac{x_i^3 - 4x_i^2 + 6x_i - 4}{3x_i^2 - 8x_i + 6}$$

$$i=0, x_1 = 1 - \left( \frac{1^3 - 4(1)^2 + 6(1) - 4}{3(1)^2 - 8(1) + 6} \right) = 1 - \left( \frac{-1}{1} \right) = 2$$

Problem 2 (20 pts)

Consider the table of values obtained from an unknown function  $f(x)$ .

| i | $x_i$ | $f(x_i)$ | $\Delta$ | $\Delta^2$ | $\Delta^3$ |
|---|-------|----------|----------|------------|------------|
| 0 | 0     | 0        | 1        | 0          | 1          |
| 1 | 1     | 1        | 1        | 4          |            |
| 2 | 2     | 2        | 13       |            |            |
| 3 | 4     | 28       |          |            |            |

- Find the coefficients  $b_0$ ,  $b_1$ ,  $b_2$ , and  $b_3$  in the Newton Divided Difference Interpolating polynomial  $f_3(x)$ . Use the table above and fill in the finite differences.
- Estimate the function at  $x=3$ .
- An additional data point from  $f(x)$  is  $x = 3$ ,  $f(3) = 7$ . Find the true error at  $x=3$ .

a)

$$f[x_1, x_0] = \frac{f(x_1) - f(x_0)}{x_1 - x_0} = \frac{1 - 0}{1 - 0} = 1$$

$$f[x_2, x_1, x_0] = \frac{f[x_2, x_1] - f[x_1, x_0]}{x_2 - x_0} = \frac{1 - 1}{2 - 0} = 0$$

$$f[x_3, x_2, x_1] = \frac{f[x_3, x_2] - f[x_2, x_1]}{x_3 - x_1} = \frac{13 - 1}{4 - 1} = 4$$

$$f[x_3, x_2, x_1, x_0] = \frac{f[x_3, x_2, x_1] - f[x_2, x_1, x_0]}{x_3 - x_0} = \frac{4 - 0}{4 - 0} = 1$$

b)

$$\begin{aligned} f_3(x) &= b_0 + b_1(x - x_0) + b_2(x - x_0)(x - x_1) + b_3(x - x_0)(x - x_1)(x - x_2) \\ &= 0 + 1(x) + 0(x)(x - 1) + 1(x)(x - 1)(x - 2) \\ &= x + x(x - 1)(x - 2) \end{aligned}$$

$$f_3(3) = 3 + 3(3 - 1)(3 - 2) = 9$$

c)  $E_T = f(3) - f_3(3) = 7 - 9 = -2$

Problem 3 (40 pts)

- A) Estimate the weight of a 6 ft tall high school student using a least squares regression line thru the following data points.

| Height (inches)<br>H | Weight (ft)<br>W |
|----------------------|------------------|
| 72                   | 190              |
| 70                   | 175              |
| 69                   | 165              |
| 74                   | 215              |
| 66                   | 145              |
| 71                   | 185              |
| 68                   | 160              |

Hint: Use the following table to find the coefficients in the Normal Equations.

| $H_i$<br>inches       | $W_i$<br>lbs           | $H_i W_i$                   | $H_i^2$                   | $\hat{W}_i$ | $(W_i - \bar{W})^2$                     | $e_i$ | $e_i^2$                   |
|-----------------------|------------------------|-----------------------------|---------------------------|-------------|---|-------|---------------------------|
| 72                    | 190                    | 13680                       | 5184                      | 193.6       | 184.18                                  | -3.6  | 12.96                     |
| 70                    | 175                    | 12250                       | 4900                      | 176.4       | 2.04                                    | -1.4  | 1.96                      |
| 69                    | 165                    | 11385                       | 4761                      | 167.9       | 130.61                                  | -2.9  | 8.41                      |
| 74                    | 215                    | 15910                       | 5476                      | 210.7       | 1487.76                                 | 4.3   | 18.49                     |
| 66                    | 145                    | 9570                        | 4356                      | 142.1       | 987.76                                  | 2.9   | 8.41                      |
| 71                    | 185                    | 13135                       | 5041                      | 185.0       | 73.47                                   | 0     | 0                         |
| 68                    | 160                    | 10880                       | 4624                      | 159.3       | 269.90                                  | 0.7   | 0.49                      |
| $\Sigma H_i =$<br>490 | $\Sigma W_i =$<br>1235 | $\Sigma H_i W_i =$<br>86810 | $\Sigma H_i^2 =$<br>34342 |             | $\Sigma (W_i - \bar{W})^2 =$<br>3135.72 |       | $\Sigma e_i^2 =$<br>50.72 |

$$\bar{W} = \frac{1235}{7} = 176.429$$

SST

SSE

- B) Complete the table and compute the coefficient of determination.

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Ans. A)  $\hat{W}(72) = 193.6$ ,      B)  $r^2 =$  \_\_\_\_\_

$$n a_0 + (\sum H) a_1 = \sum W$$

$$(\sum H) a_0 + (\sum H^2) a_1 = \sum HW$$

$$7 a_0 + 490 a_1 = 1235$$

$$490 a_0 + 34342 a_1 = 86810$$

$$a_0 = \frac{\begin{vmatrix} 1235 & 490 \\ 86810 & 34342 \end{vmatrix}}{\begin{vmatrix} 7 & 490 \\ 490 & 34342 \end{vmatrix}} = \frac{-124530}{294} = -423.571$$

$$a_1 = \frac{\begin{vmatrix} 7 & 1235 \\ 490 & 86810 \end{vmatrix}}{294} = \frac{2520}{294} = 8.571$$

$$\hat{W} = a_0 + a_1 H$$

$$\hat{W}(72) = -423.571 + 8.571(72) = 193.541$$

$$r^2 = \frac{SSR}{SST}$$

$$= \frac{SST - SSR}{SST}$$

$$= \frac{3135.72 - 50.72}{3135.72}$$

$$= 0.984$$