Introduction to Scientific Computing

Homework Set 1

Due Tuesday, 16 February 2021

- 1. Consider the polynomial $f(x) = x^2 x 2$.
 - (a) Find $P_1(x)$, $P_2(x)$ and $P_3(x)$ for f(x) about $x_0 = 0$. What is the relation between $P_3(x)$ and f(x)? Why?
 - (b) Find $P_1(x)$, $P_2(x)$ and $P_3(x)$ for f(x) about $x_0 = 2$. What is the relation between $P_3(x)$ and f(x)? Why?
 - (c) In general, given a polynomial f(x) with degree $\leq m$, what can you say about $f(x) P_n(x)$ for $n \geq m$?
- 2. Find both $P_2(x)$ and $P_3(x)$ for $f(x) = \cos x$ about $x_0 = 0$, and use them to approximate $\cos(0.1)$. Show that in each case the remainder term provides an upper bound for the true error.
- 3. Consider $f(x) = e^x$, and find a general formula for the Taylor polynomial $P_n(x)$ for f about $x_0 = 0$.
 - (a) Using the remainder term, find a minimum value of n necessary for $P_n(x)$ to approximate f(x) to within 10^{-6} on [0, 0.5].
 - (b) Prove that f(x) analytic on $(-\infty, \infty) = \mathbb{R}$.
- 4. Given a function f(x), use Taylor approximations to derive a second order *one-sided* approximation to $f'(x_0)$ is given by

$$f'(x_0) = af(x_0) + bf(x_0 + h) + cf(x_0 + 2h) + O(h^2).$$

What is the precise form of the error term? Using the formula approximate f'(1) where $f(x) = e^x$ for $h = 1/(2^p)$ for p = 1: 15. Form a table with columns giving h, the approximation, absolute error and absolute error divided by h^2 . For each indicate to which values they are converging. Finally, verify that the last column appears to be converging to a value derived using the error term.

5. MATLAB: Download and modify the m-file $fp_{example.m}$ with

 $N= (1:20)'; h=2.^{(-N)};$

Also, add a *title* to the graph containing **your** full name. Run the script, printout a hardcopy of the graph and hand it in.

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