

## AMSC/CMSC 466 FALL 2011 SAMPLE HOUR EXAM II

1. We wish to fit the data  $(0, 1)$ ,  $(1, 3)$ ,  $(2, 7)$ ,  $(3, 10)$ ,  $(4, 20)$  to a function of the form

$$f(x) = a + bx + ce^x$$

in the sense of least squares. Find an equation for the coefficients  $a$ ,  $b$  and  $c$ . Do not do any computations.

2. Let

$$I = \int_1^2 \ln x \, dx = .3862943611$$

Compute approximations to  $I$  using

- (a) The 4 panel trapezoid rule.
- (b) The 4 panel Simpson's rule.
- (c) The 4 panel corrected trapezoid rule

Which method gives the best result?

3. Suppose we use Simpson's rule with 400 panels to approximate

$$I = \int_0^1 (x^3 + 3x^2 - x) dx.$$

Assuming no roundoff error, what will the result be? Explain.

- 4.

- (a) Find constants  $A$  and  $B$  so that the integration rule

$$\int_0^1 f(x) \, dx \approx Af(1/3) + Bf(1)$$

is exact for all first degree polynomials.

- (b) Is the rule exact for all second degree polynomials?
- (c) Let  $f(x) = e^x$ . Apply the rule to  $f$  and compare it with the exact value of the integral. Compute the relative error in the approximation.

5. Let  $g(x) = \cos x$ ,  $x_0 = \pi/6$ ,  $h = \pi/24$ .

- (a) For this value of  $h$  compute the centered difference approximation to  $g'(x_0)$ . Compute the percent relative error in this approximation.
- (b) For this value of  $h$  compute the centered difference approximation to  $g''(x_0)$ . Compute the percent relative error in this approximation.

6. Let  $f(x) = x^3 + 3x - 6$ .

- (a) Prove there is a number  $\alpha$  with  $1 < \alpha < 2$  such that  $f(\alpha) = 0$ .
- (b) Use the bisection method with the initial interval  $[1, 2]$  to approximate  $\alpha$  with an error less than  $\frac{1}{16}$ .
- (c) Let  $x_0 = 1$ ,  $x_1 = 2$ . Use the secant method to compute a new approximation to  $\alpha$ ,  $x_2$ .
- (d) Let  $x_0 = 1.5$ . Use Newton's method to approximate  $\alpha$ . Use the method until successive iterates obtained by your computer are identical.