

1) (25 points)

In calculus, we learn that  $e = \lim_{h \rightarrow 0} (1 + h)^{1/h}$ .

- (i) Compute approximations to  $e$  using the formula  $N(h) = (1 + h)^{1/h}$  for  $h = 0.04, 0.02$  and  $0.01$ .
- (ii) Use extrapolation on the approximations, assuming the constants  $K_1, K_2 \dots$  exist with  $e = N(h) + K_1h + K_2h^2 + K_3h^3 + \dots$  to produce an  $O(h^3)$  approximation to  $e$  where  $h = 0.04$ .
- (iii) Note that,  $e$  also equals to as follows:

$$e = \lim_{h \rightarrow 0} \left( \frac{2+h}{2-h} \right)^{1/h}.$$

Let  $N(h) = \left( \frac{2+h}{2-h} \right)^{1/h}$ . Show that  $N(h) = N(-h)$ .

(Note: In your calculations use 5-digit rounding)

2) (20 points)

Consider the integration of the function  $f(x) = 1 + xe^x - e^{2x}$  over  $[a, b] = [0, 1]$ . Use exactly 5 function evaluations to compare the results from Composite Simpson's rule, Composite Mid-point rule and Boole's rule. Calculate the exact value and find the absolute errors. (*In your calculations use 4-digit rounding*)

3) (10 points)

Fill in the missing entries in the table. Write down all your explanations explicitly.

Root finding:

Method	Iteration equation	Assumptions
Fixed Point	? (1)	? (2)
? (3)	$p_n = p_{n-1} - \frac{f(p_{n-1})}{f'(p_{n-1})}$	? (4)
Secant	? (5)	$f'(p_{n-1}) \approx \frac{f(p_{n-1}) - f(p_{n-2})}{p_{n-1} - p_{n-2}}$

Interpolation: Assume we have  $n + 1$  distinct nodes,  $x_0, x_1, \dots, x_n$  in  $[a, b]$ . Suppose that  $f \in C^{(n+1)}[a, b]$ . We want to approximate  $f$  by a polynomial of degree  $n$ , denoted by  $P(x)$ , by using the following methods in the table. Fill in the missing entries.

Method	Number of Conditions	Error Term
Lagrange	? (1)	$\frac{f^{(n+1)}(c(x))}{(n+1)!} (x - x_0)(x - x_1) \cdots (x - x_n)$
Divided Difference	$n + 1$	? (2)
Cubic Spline	? (3)	-
? (4)	? (5)	$\frac{f^{(2n+2)}(c(x))}{(2n+2)!} (x - x_0)^2(x - x_1)^2 \cdots (x - x_n)^2$

4) (15 points) Find the constants  $c_0$ ,  $c_1$ ,  $x_1$  so that the quadrature formula

$$\int_0^1 f(x)dx = c_0f(0) + c_1f(x_1)$$

has the highest possible degree of precision.

5) (15 points) A natural cubic spline  $S$  is defined by

$$S(x) = \begin{cases} S_0(x) = 1 + B(x - 1) - D(x - 1)^3 & \text{if } 1 \leq x < 2 \\ S_1(x) = 1 + b(x - 2) - \frac{3}{4}(x - 2)^2 + d(x - 2)^3 & \text{if } 2 \leq x \leq 3 \end{cases}$$

If  $S$  interpolates the data  $(1, 1)$ ,  $(2, 1)$  and  $(3, 0)$ , find the constants  $B$ ,  $D$ ,  $b$ ,  $d$ .

6) (15 points) Show that

$$f[x_0, x_1, \dots, x_n, x] = \frac{f^{(n+1)}(c(x))}{(n+1)!},$$

for some  $c(x)$ . [Hint: Consider the interpolation polynomial of degree  $n+1$  on  $x_0, x_1, \dots, x_n, x$ .]