

## How to Solve the Midterm

1.

Find all roots of the equation

$$10x \sin(x) - 8 \exp(x/4) + \cos(x/10) + x^2/4 = 0 \quad \text{with } x \text{ between } 1 \text{ and } 3.$$

Give your answers to 4 digit accuracy

First we'll plot the function in the range to see how many roots there are. We'll do this with a .01 difference between each point to give us a good estimate of the roots:

```
>> x = 1:0.01:3;
>> f = 10.*x.*sin(x) - 8.*exp(x/4) + cos(x/10) + x.^2./4
>> plot(x, f)
>> grid
```

Now we can see that there are 2 real roots for the function:  $\alpha \in (1, 1.2)$ ,  $\beta \in (2.6, 2.8)$

We'll use Newton's method because it converges much more quickly than bisection and slightly faster than Secant method.

```
>> newt2(2.6, 1000)
ans =
    2.6363
>> newt2(1, 1000)
ans =
    1.0520
```

Since we need 4-digit accuracy the answers we'll be: 1.052, 2.636.

```
trial.m
function y = trial(x)
% this function contains the polynom to which we want to find roots
y = 10.*x.*sin(x) - 8.*exp(x/4) + cos(x/10) + x.^2./4;

newt1.m
function y = newt1(x)
% Newton method's algorithm
% Input: x - current guess
f = feval('trial', x);
fp = feval('trial', x + 0.0001);
fm = feval('trial', x - 0.0001);
der = (fp - fm)/0.0002;
y = x-f./der;

newt2.m
function y = newt2(x,n)
% Iteration for Newton.
% Input: x - preliminary guess
%       n - number of iterations
for i = 1:n
    x = newt1(x);
end
y = x;
```

2.

The system of equations

$$x^3 - y + 1/12 = 0$$

$$x + y^2 - 2 = 0$$

has a solution near  $x=1, y=1$ .

Find the solution to 4 digit accuracy.

Let's translate the equation to  $x = x_1, y = x_2$ :

$$x_1^3 - x_2 + 1/12 = 0$$

$$x_1 + x_2^2 - 2 = 0$$

Now we need to find the iteration rule:

$$\begin{matrix} x_1^{(n+1)} \\ x_2^{(n+1)} \end{matrix} = \begin{matrix} x_1^{(n)} \\ x_2^{(n)} \end{matrix} - \mathbf{m}_n^{-1} \begin{bmatrix} f_1(x_1^{(n)}, x_2^{(n)}) \\ f_2(x_1^{(n)}, x_2^{(n)}) \end{bmatrix}$$

$$\mathbf{m} = \begin{bmatrix} f_1'_{x_1} & f_1'_{x_2} \\ f_2'_{x_1} & f_2'_{x_2} \end{bmatrix} = \begin{bmatrix} 3x_1^2 & -1 \\ 1 & 2x_2 \end{bmatrix}$$

$$\mathbf{m}_n = \begin{bmatrix} 3x_1^{2(n)} & -1 \\ 1 & 2x_2^{(n)} \end{bmatrix}$$

Again, using Newton method in the given range:

```
>> newt2var2([1, 1], 100)
```

```
ans =
```

```
0.9757 1.0121
```

Since we need 4-digit accuracy the answers we'll be: 0.9757, 1.012.

#### newt2var.m

```
function y = newt2var(x)
% Newton method's algorithm for 2 variables' function
% Input: x - current guess
% f1 is the first function, f2 is the second function
% f is the matrix of 2 functions
% m is the Jacobian
f1 = x(1).^3 - x(2) + 1/12;
f2 = x(1) + x(2).^2 - 2;
f = [f1 f2];
m = [3*x(1).^2, -1; 1, 2*x(2)];
```

```
y_temp = x' - m\f';
```

```
y = y_temp';
```

#### newt2var2.m

```
function [x,y] = newt2var2(x, n)
% Iteration for Newton.
% Input: x - preliminary guess (x1, x2)
% n - number of iterations
for i = 1:n
    x = newt2var(x);
end
```

```
y = x;
```

3.

Write  $2037 + 1/1024$  as a 32 bit floating point number

a) The sign is 0 (positive).

b)

1. Finding the representation of 2,037 in binary:

>> dec2bin(2037)

ans =

11111110101

2. Finding the representation of  $1/1,024$  in binary:

$$\frac{1}{1024} \cdot 2 = \frac{1}{512}, \frac{1}{512} \cdot 2 = \frac{1}{256}, \frac{1}{256} \cdot 2 = \frac{1}{128}, \frac{1}{128} \cdot 2 = \frac{1}{64}, \frac{1}{64} \cdot 2 = \frac{1}{32}, \frac{1}{32} \cdot 2 = \frac{1}{16}, \frac{1}{16} \cdot 2 = \frac{1}{8}$$

$$\frac{1}{8} \cdot 2 = \frac{1}{4}, \frac{1}{4} \cdot 2 = \frac{1}{2}, \frac{1}{2} \cdot 2 = 1$$

ans =

.000000001

So,  $2037 + 1/1024 = 11111110101.000000001$

According to standard representation:

$1.11111101010000000001 \cdot 2^{10}$

So:

Exponent  $-127 = 10 \rightarrow$  Exponent =  $137_2$

>> dec2bin(137) = 10001001

And the significand is  $1.11111101010000000001 = 1 + 0.11111101010000000001$ , so the representation is: 11111101010000000001000 (23 bits – the mantissa)

4.  
Find the LU factorization (with pivoting) of the matrix

$$A = \begin{pmatrix} 1 & 2 & 3 \\ 2 & 3 & 4 \\ 3 & 4 & 5 \end{pmatrix}$$

Write your answers to 4 digit accuracy

»  $[L, U, P] = \text{lu}(A)$

L =

$$\begin{pmatrix} 1.000000000000000 & 0 & 0 \\ 0.333333333333333 & 1.000000000000000 & 0 \\ 0.666666666666667 & 0.500000000000000 & 1.000000000000000 \end{pmatrix}$$

U =

$$\begin{pmatrix} 3.000000000000000 & 4.000000000000000 & 5.000000000000000 \\ 0 & 0.666666666666667 & 1.333333333333333 \\ 0 & 0 & 0.000000000000000 \end{pmatrix}$$

P =

$$\begin{pmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}$$

So the answer, up to 4-digit accuracy will be:

L =

$$\begin{pmatrix} 1 & 0 & 0 \\ 0.3333 & 1 & 0 \\ 0.6667 & 0.5 & 1 \end{pmatrix}$$

U =

$$\begin{pmatrix} 3 & 4 & 5 \\ 0 & 0.6667 & 1.333 \\ 0 & 0 & 0 \end{pmatrix}$$

P =

$$\begin{pmatrix} 0 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}$$

Is the product of the matrices L,U that you have just written equal to A (up to a permutation of rows) to 4 digit accuracy?

We'll write L and U in the 4-digit accuracy and calculate L \* U.

»  $L = [1 \ 0 \ 0; 0.3333 \ 1 \ 0; 0.6667 \ 0.5 \ 1];$

»  $U = [3 \ 4 \ 5; 0 \ 0.6667 \ 1.333; 0 \ 0 \ 0];$

»  $L*U$

ans =

$$\begin{pmatrix} 3.000000000000000 & 4.000000000000000 & 5.000000000000000 \\ 0.999900000000000 & 1.999900000000000 & 2.999500000000000 \\ 2.000100000000000 & 3.000150000000000 & 4.000000000000000 \end{pmatrix}$$

And there are some accuracy errors, so the answer is no.

5.

Solve the system of equations  $x=Ax-b$ , where

$$A = \begin{pmatrix} 3 & 2 & 3 & 4 \\ 2 & 4 & 4 & 5 \\ 3 & 4 & 7 & 6 \\ 4 & 5 & 6 & 7 \end{pmatrix} \quad b = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

Give your answers to 4 digit accuracy.

Let's transform the equation to  $A_1x = b$ .

We'll get:  $Ax - x = b$ , meaning:

$$3x_1 + 2x_2 + 3x_3 + 4x_4 - x_1 = b_1$$

$$2x_1 + 4x_2 + 4x_3 + 5x_4 - x_2 = b_2$$

$$3x_1 + 4x_2 + 7x_3 + 6x_4 - x_3 = b_3$$

$$4x_1 + 5x_2 + 6x_3 + 7x_4 - x_4 = b_4$$

And we'll get:

$$2x_1 + 2x_2 + 3x_3 + 4x_4 = 1$$

$$2x_1 + 3x_2 + 4x_3 + 5x_4 = 0$$

$$3x_1 + 4x_2 + 6x_3 + 6x_4 = 0$$

$$4x_1 + 5x_2 + 6x_3 + 6x_4 = 0$$

And now:

$$A_1 = \begin{pmatrix} 2 & 2 & 3 & 4 \\ 2 & 3 & 4 & 5 \\ 3 & 4 & 6 & 6 \\ 4 & 5 & 6 & 6 \end{pmatrix}$$

To solve  $A_1x = b$  we'll do:

$$\gg A1 = [2 \ 2 \ 3 \ 4; 2 \ 2 \ 4 \ 5; 3 \ 4 \ 6 \ 6; 4 \ 5 \ 6 \ 6];$$

$$\gg b = [1; 0; 0; 0];$$

$$\gg A1 \setminus b$$

ans =

-6

6

-5

4

So,  $x_1 = -6$ ,  $x_2 = 6$ ,  $x_3 = -5$ ,  $x_4 = 4$ .

Does the iteration  $x_{n+1}=Ax_n-b$  converge for arbitrary choice of  $x_0$ ?

Solution A) We'll check if in  $\text{eig}(A)$  there is a value which absolute value is bigger than 1.

Solution B) First we'll write M-File to calculate this iteration – newSys.m.

Then we'll test it for a couple of values of  $x^0$ :

a. The value of the root:

$$\gg \text{newSys}([-6 \ 6 \ -5 \ 4], 100)$$

y =

-6

6

-5

4

b. An arbitrary choice:

» newSys([-5 5 -4 3], 100)

y =

```
1.0e+124 *
-1.31443512700133
-1.59091139504780
-2.26503884551818
-2.43591057625362
```

ans =

```
1.0e+124 *
-1.31443512700133
-1.59091139504780
-2.26503884551818
-2.43591057625362
```

**newSys.m**

```
% implementation of the iteration:  $x(n+1) = A*x(n) - b$ 
function y = newSys(x,n)
A = [3 2 3 4; 2 3 4 5; 3 4 7 6; 4 5 6 7];
b = [1; 0; 0; 0];
x = x';
for i=1:n
    x = A*x - b;
end
y = x
```