

1. We want to solve the equation

$$x = \log(x) + \frac{3}{2}.$$

- (a) Show that this equation has two solutions, one on the interval  $[0, 1]$  and another on the interval  $[2, 3]$ .
- (b) Compute the solution on the interval  $[2, 3, ]$  using the fixed point method with the initial approximation  $x_0 = 2$  to 2 decimal points of accuracy.
- (c) Compute the solution on the interval  $[0, 1]$  using Newtons method with the initial approximation  $x_0 = 0.5$  to 3 decimal points. Explain why it would not be possible to compute this solution using the fixed point method.

2. We want to compute Gaussian type integrals using the approximate formula

$$\int_0^\infty f(x)e^{-x^2/2}dx = af(0) + bf(c),$$

where  $a$ ,  $b$  and  $c$  are variables that need to be determined. We know that

$$\begin{aligned}\int_0^\infty e^{-x^2/2}dx &= \sqrt{\frac{\pi}{2}} \\ \int_0^\infty xe^{-x^2/2}dx &= 1 \\ \int_0^\infty x^2e^{-x^2/2}dx &= \sqrt{\frac{\pi}{2}}.\end{aligned}$$

- (a) Write the conditions for  $a$ ,  $b$  and  $c$  so that this formula will give the exact result for polynomials up to the order 2.
- (b) Solve the system of equations for  $a$ ,  $b$  and  $c$  that you derived.
- (c) Using this formula, compute the integral

$$\int_0^\infty \sin(x)e^{-x^2/2}dx.$$

What is the error, if you know this integral is approximately equal to 0.724778?

3. We are given a function  $x(t)$  of the form

$$x(t) = a \cdot e^{bt}$$

Measurements have given the following results

$t$	100	125	150	175
$x$	9238	1724	323	63

- (a) By taking the logarithm and defining a new variable reduce the equation above to linear equation (in the new variables).

- (b) Use the least square method to find the best approximation for  $a$  and  $b$ .
- (c) What is the estimate of  $x$  given  $t = 133$ ?

4. We want to solve the initial value problem

$$\begin{aligned}y'(x) &= e^{-x} - y(x) \\ y(0) &= 0\end{aligned}$$

- (a) Check that the general solution is

$$y(x) = e^{-x}(x + C)$$

- (b) Determine the constant  $C$  to find the solution with  $y(0) = 0$ .
- (c) Find the numerical approximation to the solution in the point  $x = 1$  using the Runge-Kutta method of the 2. order with  $h = 0.5$ .
- (d) What is the error of the approximation from (c)?

5. We are solving the initial value problem

$$\begin{aligned}y'(x) + 2xy(x) &= 0 \\ y(0) &= 1\end{aligned}$$

- (a) Verify that the general solution to the equation is

$$y(x) = e^{-x^2+C}$$

where  $C$  is a constant. Find the value of  $C$  so that the solution satisfies the initial condition.

- (b) Using Eulers method with  $h = 0.1$  find the approximate value of  $x(0.5)$ .
- (c) What is the error of the approximation in (b)?

6. We want to numerically solve the equation

$$e^x - x - 2 = 0$$

- (a) How many solutions does this equation have? Find their approximate location by sketching the functions.
- (b) Determine the larger solution by regula falsi to 3 decimal places of accuracy.
- (c) Determine the smaller solution using the fixed point method to 5 decimal places.

7. The following table gives the velocity of a car ( $v[km/h]$ ) in two seconds of driving

$v$	40	46	51	55	56
$t$	0	0.5	1	1.5	2

- (a) Compute the distance the car has travelled using the trapeze rule.

- (b) Compute the distance using Simpsons rule.  
 (c) What is (approximately) the acceleration at  $t = 0.5$ ?
8. We would like to compute integral of  $f$  on the interval  $[a, a + h]$  using the approximate formula

$$\int_a^{a+h} f(x)dx \approx \alpha f(a) + \beta f(a+h)$$

- (a) Determine the coefficients  $\alpha$  and  $\beta$  so that the formula is exact for polynomials up to degree 1.  
 (b) Using the formula from (a) compute the approximate value of

$$\int_0^{0.2} \sin(x)dx$$

- (c) What is the relative error from (b)?
9. Measurements of a quantity  $f$ , that is dependant on time  $t$ , have given the table

$t$	0	1	2	3
$f(t)$	2.06	-0.99	-1.97	1.05

We would like to approximate  $f(t)$  with a function of the form

$$f(t) = A \cos(\pi t/2) + B \sin(\pi t/2),$$

where  $A$  and  $B$  are constants we want to determine using the least square method

- (a) Write the overdetermined system of equations for  $A$  and  $B$ .  
 (b) Write the normal system for  $A$  and  $B$ .  
 (c) Compute the solution to the normal system and estimate the value  $f(4)$ .
10. We are given a system of differential equations

$$\begin{aligned} x'(t) &= y(t) + 1 \\ y'(t) &= -x(t) \end{aligned}$$

with the initial values

$$\begin{aligned} x(0) &= 0 \\ y(0) &= 1. \end{aligned}$$

- (a) Compute the apprximate value of the solution at  $t = 1$  using Eulers method with  $h = 0.5$ .  
 (b) Compute the apprximate value of the solution at  $t = 1$  using the 2. order Runge-Kutta method with  $h = 0.5$ .

- (c) Compare the accuracy of both approximations if you know the exact solution is given by

$$(x(t), y(t)) = (2 \sin(t), 2 \cos(t) - 1).$$

11. We are solving the equation

$$x = e^x - 2$$

- (a) Show that this equation has solutions on the intervals  $[-2, -1]$  and  $[1, 2]$ .
- (b) Compute the solution on the interval  $[-2, -1]$  using the fixed point method to 3 decimal places.
- (c) Compute the solution on the interval  $[1, 2]$  using Newton's method to 4 decimal places. Why can't we compute this solution using the fixed point method? (if we leave the equation on its current form).

12. Let  $f(x) = \cos(x)$  and  $g(x) = x$ .

- (a) Show that the functions  $f$  and  $g$  intersect on the interval  $[0, 1]$ .
- (b) Using Newton's method find the intersection of  $f$  and  $g$  to 3 decimal places. For the initial value you can take  $x = 0.5$ .
- (c) Using (the basic) Simpson rule find the approximate area between the functions  $f$  and  $g$  between 0 and their intersection.

13. We are given some values of an unknown function  $f$ .

$x$	-2	-1	1	2
$f(x)$	18	2	4	12

We want to find a function  $g$

$$g(x) = ax^2 + b,$$

that approximates  $f$  in the least square sense.

- (a) Write the overdetermined system of equations for the unknowns  $a$  and  $b$ .
- (b) Write the normal system for  $a$  and  $b$ .
- (c) Solve the normal system and estimate the value  $f(0)$ .

14. We want to compute integrals on the interval  $[0, h]$  by the approximate formula

$$\int_0^h f(x) dx \approx \alpha f(0) + \beta f(2h/3)$$

- (a) Determine  $\alpha$  and  $\beta$  so that the formula will be exact for polynomials up to the highest possible order.

(b) Compute the integral

$$\int_0^{\pi/2} \sin(x) dx$$

using the step size  $h = \pi/8$

(c) Compute the integral above using the trapeze formula using the same step size. What are the error for both methods?

15. We are solving the equation  $y'(x) = y(x)$  with  $y(0) = 2$ .

(a) Find the numerical solution on the interval  $[0, 1]$  using Eulers method with step size  $h = 0.25$ .

(b) Find the numerical solution using the 2. order Runge-Kutta method with step size  $h = 0.5$ .

(c) Find the exact solution.

(d) What are the errors of the two numerical solutions at  $x = 1$ ?

16. We are solving the equation

$$e^{-x} = \sin(x)$$

(a) Sketch the graphs of the functions and approximately determine the locations of the solutions.

(b) Using Newtons method find the first solution to 3 decimal points.

(c) Find the second solution using the fixed point method to 3 decimal places. You must rewrite the equation in the form

$$x = \pi - \arcsin(e^{-x})$$

17. We are approximating the integral of  $f$  on the interval  $[x_0, x_0 + h]$  with the formula

$$\int_{x_0}^{x_0+h} f(x) dx \approx \alpha f(c)$$

where  $\alpha$  and  $c$  are unknown values.

(a) Determine  $\alpha$  and  $c$  so that formula will be exact for polynomials up to the highest possible order.

(b) Describe the composite rule for the integral  $\int_a^b f(x) dx$  by subdividing the interval  $[a, b]$  into  $n$  subinterval and using the rule from (a) for each subinterval.

(c) Using the composite rule from (b) to compute the integral

$$\int_0^1 \sin(x) dx$$

using 4 subintervals.

18. Approximate the data

$x_i$	0	$\pi/4$	$\pi/2$
$y_i$	1.1	1.5	0.9

by the function

$$f(x) = A \sin(x) + B \cos(x)$$

where  $A$  and  $B$  should be determined using the least square method.

- Write the overdetermined system for  $A$  and  $B$ .
- Write the normal system.
- Solve the normal system.

19. We are solving the initial value problem

$$\begin{aligned}y'(x) &= -2y(x) + e^{-x} \\ y(0) &= 1\end{aligned}$$

- Find the numerical approximation of  $y(0.4)$  using Eulers method with  $h = 0..$
- Find the exact solution if you know the general solution is of the form

$$y(x) = e^{-x}(Ae^{-x} + 1)$$

- Compute the error from (a).

20. The cross-section of a tunnel is given by the height  $y$  at location  $x$

$x$	0	1	2	3	4	5	6
$y$	0	2	3	3.2	3	2	0

- Compute the area of the cross-section using the trapeze rule.
- Compute the area using Simpsons rule.
- What is the difference in the volume of the tunnel of depth 50 when we compare the results from (a) and (b)?