

Num. Methods in CAE – WS 15/16 – Short solutions

Exercise 1 (11 points):

- (a) $a_{11} > 0, \quad a_{22} > 0, \quad a_{32} = -1, \quad a_{33} > \frac{a_{11} + a_{22}}{a_{11}a_{22}}; \quad b \in \mathbb{R}$
(b) $\mathbf{x}^{(1)} = (1.0, 1.5, 0.5)$

Exercise 2 (6 points):

- (a) $t_1 = h, \quad w_1 = 2 - 2h - h^2 + h^3$ (b) $a_0 = 2, \quad a_1 = -2, \quad a_2 = -1$ (c) 5 terms

Exercise 3 (11 points):

- (a) $c_0 = \frac{\pi^2}{6}, \quad c_k = \frac{(-1)^k}{k^2} + j\left(\frac{\pi}{2} \frac{(-1)^k}{k} + \frac{1 - (-1)^k}{\pi k^3}\right)$
(b) $a_0 = \frac{\pi^2}{3}, \quad a_k = 2 \frac{(-1)^k}{k^2}, \quad b_k = -\pi \frac{(-1)^k}{k} - 2 \frac{1 - (-1)^k}{\pi k^3}, \quad k \in \mathbb{N}$
(c) $S_2(x) = \frac{\pi^2}{6} - 2 \cos(x) + \left(\pi - \frac{4}{\pi}\right) \sin(x) + \frac{1}{2} \cos(2x) - \frac{\pi}{2} \sin(2x)$

Exercise 4 (15 points):

- (a) $p_2(x) = 2 + \frac{1}{4}(x - 5) - \frac{1}{64}(x - 5)^2$
(b) $\sqrt{6} \approx 39/16$
(c) $\sqrt{6} \in \left[\frac{39}{16}, \frac{39}{16} + \frac{1}{64} \right]$

Exercise 5 (10 points):

- (a) f is convex for $x > 0$, and for $x_0 = a$ we have $x_0 > \sqrt[7]{a}$.
Depicting some tangents shows that $x_0 > x_1 > x_2 > \dots > \sqrt[7]{a}$.
Since $\{x_n\}$ is bounded and strictly monotonically decreasing, it must converge.
(b) $x^* = \sqrt[7]{a}$ has multiplicity 1.
(c) $F(x) = \frac{6x^7 + a}{7x^6}, \quad F'(x) = \frac{6}{7}\left(1 - \frac{a}{x^7}\right), \quad F''(x) = \frac{6a}{x^8}$
(d) $|x_{n+1} - x^*| \leq 3|x_n - x^*|^2;$
 $|x_{n+1} - x^*| < 3 \cdot 10^{-6}, \quad |x_{n+2} - x^*| < 2.7 \cdot 10^{-11}$