

## Assignment III

### Spring 2006

#### INSTRUCTIONS:

- There are five problems in this assignment.
- You will be graded on how you arrived at the answers. **Show all your work.**
- Deadline: 1:00 p.m. on Monday, May 1, 2006. A hard copy of the report is required.

1. State the differences between the bisection, Newton's and secant methods for solving the nonlinear equation  $f(x) = 0$  over an interval  $a \leq x \leq b$ .

2. Is there a cubic polynomial that takes the following values?

$$\begin{array}{c|c|c|c|c|c|c} x & 1 & -2 & 0 & 3 & -1 & 7 \\ \hline y & -2 & -56 & -2 & 4 & -16 & 376 \end{array}$$

3. Let  $Ax = b$ ,  $A \in \mathbb{R}^{n \times n}$ , be a system of  $n$  linear equations. State the steps of Gaussian elimination with scaled partial pivoting for solving the system.

4. Consider the following IVP:

$$x'(t) = f(t, x(t)), \quad t > a; \quad x(a) = x_0,$$

and a set of distinguished numbers

$$a = t_0, t_1, t_2, \dots, t_n, \dots,$$

where  $1 > t_k - t_{k-1} = h_k > 0$ ,  $k = 1, 2, \dots$ , and  $a$ ,  $x_0$  are real constants. State the forward, backward Euler methods and central difference method for solving the IVP, respectively. Are these difference schemes implicit? Why or why not?

5. Let

$$x''(t) = f(t, x(t), x'(t)), \quad t > a; \quad x(a) = \alpha, \quad x'(a) = \beta,$$

be a given second order IVP, where  $a$ ,  $\alpha$  and  $\beta$  are real constants and  $f$  is sufficiently smooth. Show that we can solve the IVP by using a second order Runge-Kutta method.