

1.  $f(x) = x^3 + 2x^2 + 10x - 12 = 0$

Initial approximation  $x_0 = \sqrt[3]{20} = 2.7144$

$$f'(x) = 3x^2 + 4x + 10$$

$$x^{k+1} = x^k - \frac{f(x^k)}{f'(x^k)}$$

$$\therefore x_1 = 1.7396$$

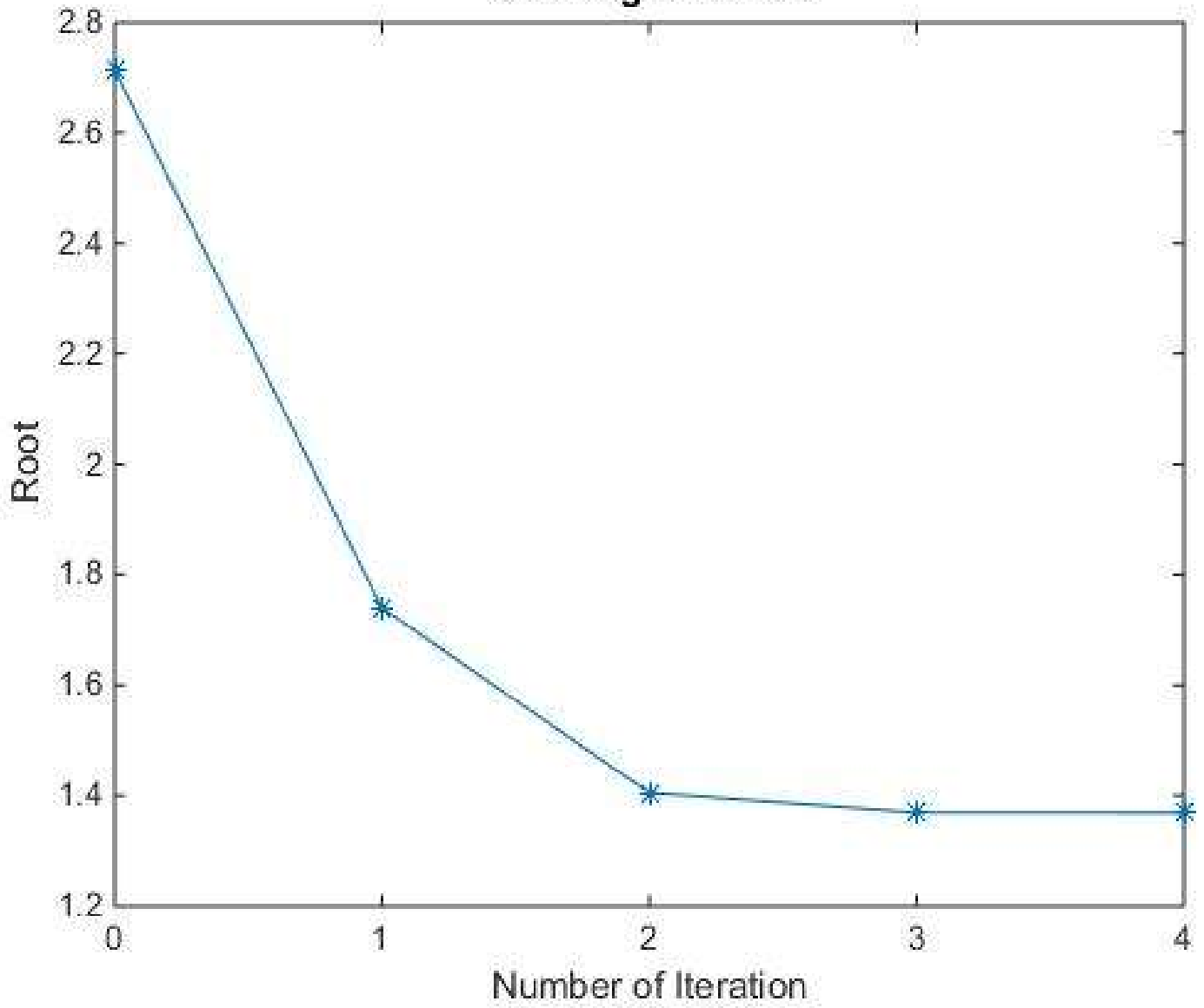
$$x_2 = 1.4050$$

$$x_3 = 1.3692$$

$$x_4 = 1.3688$$

Therefore, after 4 iterations, the root of  $f(x)$  using Newton method is 1.3688

**Convergence Plot**



5. 3<sup>rd</sup> order numerical quadrature is (0,1)

a) For a third-order quadrature,  $n=1$ .

$\therefore$  Minimum number of integration points =  $n+1=2$

For a Gauss quadrature in interval  $(-1,1)$ , the quadrature points are  $-0.5773$  with weight 1 and  $0.5773$  with weight 1.

Therefore for the interval  $(0,1)$ .

$$x_i = \left(\frac{b-a}{2}\right) z_i + \left(\frac{a+b}{2}\right) \quad \text{where } a=0 \text{ and } b=1.$$

$$\therefore x_1 = \frac{1}{2} \times -0.5773 + \frac{1}{2} = 0.21135$$

$$x_2 = \frac{1}{2} \times 0.5773 + \frac{1}{2} = 0.78865$$

The new weights are  $w_1 = \frac{(b-a)}{2} w = \frac{1}{2}$

$$w_2 = \frac{1}{2}$$

b) Third order quadrature must be able to exactly integrate the cubic polynomial:  $Ax^3 + Bx^2 + Cx + D = f(x)$

$$\therefore \int_0^1 Ax^3 + Bx^2 + Cx + D = w_0 f(1/4) + w_1 f(1/2) + w_2 f(3/4) + w_3 f(1)$$

$$\Rightarrow \left[ \frac{Ax^4}{4} + \frac{Bx^3}{3} + \frac{Cx^2}{2} + Dx \right]_0^1 = w_0 \left( \frac{A}{64} + \frac{B}{16} + \frac{C}{4} + D \right) + w_1 \left( \frac{A}{8} + \frac{B}{4} + \frac{C}{2} + D \right) + w_2 \left( \frac{27A}{64} + \frac{9B}{16} + \frac{3C}{4} + D \right) + w_3 (A + B + C + D)$$

$$\Rightarrow A \left( \frac{w_0}{64} + \frac{w_1}{8} + \frac{27}{64} w_2 + w_3 - \frac{1}{4} \right) + B \left( \frac{w_0}{16} + \frac{w_1}{4} + \frac{9w_2}{16} + w_3 - \frac{1}{3} \right) + C \left( \frac{w_0}{4} + \frac{w_1}{2} + \frac{3w_2}{4} + w_3 - \frac{1}{2} \right) + D (w_0 + w_1 + w_2 + w_3 - 1) = 0$$

Solving the 4 equations we get:

$$w_0 = 0.667, \quad w_1 = -0.333, \quad w_2 = 0.667$$

$$w_3 = 0.$$

6. a) The order of the polynomial that is exactly integrated is  $2n+1$

b)  $n=2 \Rightarrow$  the order of the polynomial that can be exactly integrated is  $2n+1 = 5$ .

(i)  $\sin x$  is not a polynomial, so cannot be integrated exactly

(ii)  $x^3$  can be integrated exactly

(iii)  $x^4$  can be integrated exactly

(iv)  $x^{5.5}$  is not a polynomial and so cannot be exactly integrated.

$$7. \int_0^1 12x \, dx.$$

(i) Trapezoidal rule over 2 uniform intervals.

Therefore from 0 to 0.5 and then from 0.5 to 1.

$$h = 0.5.$$

$$\begin{aligned} \therefore \int_0^1 12x \, dx &= \frac{h}{2} (f(0) + f(0.5)) + \frac{h}{2} (f(0.5) + f(1)) \\ &= \frac{0.5}{2} (0 + 6) + \frac{0.5}{2} (6 + 12) \\ &= \frac{1}{4} \times 24 = \underline{\underline{6}} \end{aligned}$$

$$E_{\text{max}}(E) = 0.$$

(ii) Simpson's rule over 2 uniform interval.

For the first interval between 0 to 0.5.

$$x_0 = 0, \quad x_1 = 0.25, \quad x_2 = 0.5. \quad \text{and } h = 0.25.$$

$$\begin{aligned} \therefore I_1 &= \frac{h}{3} [f(x_0) + 4f(x_1) + f(x_2)] \\ &= \frac{1}{12} [0 + 12 + 6] = \frac{3}{2} \end{aligned}$$

For the second interval between 0.5 and 1

$$x_0 = 0.5, \quad x_1 = 0.75, \quad x_2 = 1 \quad \text{and } h = 0.25$$

$$\therefore I_2 = \frac{1}{12} [6 + 36 + 12] = \frac{9}{2}$$

$$\therefore I = I_1 + I_2 = \underline{\underline{6}} \quad \text{and } E = 0.$$

$$\int_0^1 (5x^3 + 2x) dx$$

$$f(x) = 5x^3 + 2x$$

(i) Trapezoidal rule over 2 uniform intervals.

$$\begin{aligned} \therefore I &= \frac{0.5}{2} (0 + 1.625) + \frac{0.5}{2} (1.625 + 7) \\ &= 2.5625. \end{aligned}$$

$$E = 2 \times \frac{h^3}{12} f''(\mu) = 2 \times \frac{(0.5)^3}{12} \times 30\mu = -0.5125\mu \times 2 = -0.625\mu$$

where  $\mu \in (0, 1)$

(ii) Simpsons rule over 2 uniform intervals.

$$\begin{aligned} I_1 &= \frac{0.25}{3} (f(0) + 4f(0.25) + f(0.5)) \\ &= \frac{1}{12} (0 + 2.3124 + 1.625) \\ &= 0.3281 \end{aligned}$$

$$\begin{aligned} I_2 &= \frac{0.25}{3} (f(0.5) + 4f(0.75) + f(1)) \\ &= \frac{1}{12} (1.625 + 14.4376 + 7) \\ &= 1.9219 \end{aligned}$$

$$\therefore I = I_1 + I_2 = \underline{\underline{2.25}} \quad E = 2 \times \frac{h^5}{90} f^{(4)}(\mu) = 0$$

The trapezoidal rule can exactly integrate a linear function and therefore gives an error in the case of cubic function.

The Simpsons rule can exactly integrate a cubic functions and

therefore gives no error.

$$10. \int_0^1 \int_0^1 (9x^3 + 8x^2)(y^3 + y) dx dy$$

Applying Simpsons rule in the  $x$  direction,  $f(x) = 9x^3 + 8x^2$

$$I_1 = \frac{h}{3} [f(0) + 4f(0.5) + f(1)] \quad \text{where } h = 0.5$$

$$= \frac{1}{6} [0 + 12.5 + 17] = 4.9167$$

Applying Simpsons rule in the  $y$  direction,  $f(y) = y^3 + y$

$$I_2 = \frac{h}{3} [f(0) + 4f(0.5) + f(1)]$$

$$= \frac{1}{6} [0 + 2.5 + 2] = 0.75$$

$$\therefore I = I_1 \times I_2 = 3.6875$$

The approximation is behaving as expected with no error.