Computer Science II - Final exam Monday 06 May 2013, 10:00-13:00

This is a closed book exam. Hand calculators are allowed. Show all your work. Correct answers with insufficient or incorrect work will not get any credit. Maximum possible score is 100. Please solve any FIVE out of the first six questions. Questions 7, 8, 9 are compulsory.

Signature: _____

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- 1. (10 points) Let n > 0 be an integer and $\alpha > 0$. Show that the Newton's method for solving $x^n \alpha = 0$ converges for all x_0 .
- 2. (10 points) i) Exactly how many multiplications are needed to calculate FFT with four data points (f_0, f_1, f_2, f_3) . ii) Find the Fast Fourier Transform $c = (c_0, c_1, c_2, c_3)$ of the data f = (2, 0, 2, 0) and find the FFT of c.
- 3. (10 points) Recall the definitions $E_k(x) = \exp(ikx)$ and $\langle f, g \rangle_n = (1/n) \sum_{k=0}^{n-1} f(x_k) \overline{g(x_k)}$ where $x_k = 2\pi k/n$. If $f(x_k) = \langle g, E_k \rangle_n$ then prove that $g(x_k) = n \langle f, E_k \rangle_n$.
- 4. (10 points) Determine a, b, c so that the function

$$f(x) = \begin{cases} 3+x-9x^2 & \text{if } x \in [0,1]\\ a+b(x-1)+c(x-1)^2+d(x-1)^3 & \text{if } x \in [1,2] \end{cases}$$

is a cubic spline with knots 0, 1, 2. Determine d so that $\int_0^2 [f''(x)]^2 dx$ is minimized.

5. (10 points) Show that the polynomial interpolation of the data (x_k, y_k) for k = 0, 1, ..., n is given by

$$p(x) = \left[\sum_{i=0}^{n} \frac{y_i w_i}{x - x_i}\right] \left[\sum_{i=0}^{n} \frac{w_i}{x - x_i}\right]^{-1} \text{ for } x \neq x_k \text{ where } w_j = \prod_{\substack{i=0\\i \neq j}}^{n} (x_i - x_j)^{-1} .$$

6. (10 points) Find Lagrange polynomial interpolation of the following data.

Please turn over.

7. (15 points) Show that the following method for solving the ODE y' = f(x, y) is of 3^{rd} order.

$$F_{1} = hf(x_{k}, \eta_{k}),$$

$$F_{2} = f(x_{k} + \frac{1}{2}h, \eta_{k} + \frac{1}{2}F_{1}),$$

$$F_{3} = f(x_{k} + \frac{3}{4}h, \eta_{k} + \frac{3}{4}F_{2}),$$

$$\eta_{k+1} = \eta_{k} + \frac{1}{9}(2F_{1} + 3F_{2} + 4F_{3}),$$

$$x_{k+1} = x_{k} + h.$$

- 8. (10 points) Write an octave function to find the solution of the ODE y' = f(x, y) using backward Euler method. The function input should be the initial condition x0, y0, the stepsize h, the number of steps N to be taken, and the name of the octave function which calculates the right hand side. Use a built-in octave function to calculate roots. The output should be two vectors of length N containing the approximate solution.
- 9. (6+6+6+7 points) Write octave/matlab commands for the following.
 - (a) Create a row vector of length 'n' of elements equispaced between 1 and 100 (assume 'n' is a positive integer).
 - (b) Define a column vector 'sm' whose elements are the row sum of a matrix 'A'.
 - (c) Create a vector 'x' with elements $a_n = [(-1)^n \sin(\pi/n)]/(2n)!$ for $1 \le n \le 10$ without using a loop.
 - (d) Given the following matlab variables

a = [1; 2; 3]; b = [4; 5; 6]; c = [7; 8; 9]; A = [a, b, c]; B = [a, b];

which of the following will produce an error message? Why?

- i. a + b
- ii. a*b
- iii. a.*b
- iv. a.*A
- v. B*B
- vi. B*A
- vii. A*B