CoE 3SK3 Computer Aided Engineering Midterm Test February 7, 2010

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- 1. This test is nominally 120 minutes long.
- 2. A cheat-sheet (letter-size, both sides) and the standard McMaster calculator are allowed.
- 3. Return this question sheet with your solutions.

Problem 1 (15 Points)

Briefly answer the questions below. No justification is required.

- (a) Given x>0 and fl(1+x)=1, what is the range of x? fl(x) is the floating point representation of x in a computer.
- (b) False-position method and bisection method are the same if the function is linear. True or false?
- (c) Secant method works in the same principle as Newton method, but it does not need to compute the derivative of function f(x). True or false?
- (d) The 2-norm of a matrix A is the largest eigenvalue of A. True or false?
- (e) If a matrix is singular, its condition number is zero. True or false?
- (f) Given an eigenvalue of a matrix, the corresponding eigenvector is uniquely determined. True or false?
- (g) Pivoting in Gauss elimination aims to speed up the algorithm. True or false?

Problem 2 (15 points)

Use the LU decomposition technique to compute the inverse matrix of

$$\mathbf{B} = \begin{bmatrix} 2 & 3 & -4 \\ 2 & 1 & -5 \\ 1 & -1 & -2 \end{bmatrix}$$

Problem 3 (20 points)

- (a) Compute the condition number of the matrix **B** in Problem 2, using 1-norm $\|\mathbf{B}\|_{1}$.
- (b) Compute the condition number of the following matrix **A**, using 2-norm $||\mathbf{A}||_2$ (the square root of the largest eigenvalue of $\mathbf{AA'}$).

$$\mathbf{A} = \begin{bmatrix} 2 & -2 & -1 \\ -2 & -3 & 1 \\ -1 & -1 & 2 \end{bmatrix}$$

(c) When solving the linear systems **AX=b** and **BX=b** numerically, which system is more sensitive to errors in **b**? Explain your answer.

Problem 4 (30 Points)

Given the function $f(x) = \sin x - 0.5x$ (note x is in radiant NOT degree).

- (a) Write an iterative formula to estimate a root x using Newton-Raphson method. Given the initial guess as $x_0=\pi/2$ find a root x using the first 3 iterations and comment on convergence.
- (b) Given the initial guess as $x_0=\pi/4$, find a root x using the first 3 iterations and comment on convergence.
- (c) Compare the convergence speed and precision of the roots found in (a) and (b), comment on your observations.
- (d) Is it possible to locate the root of (b) using the bisection method with the initial values x_l =-0.5 and x_u =1.5? If yes, find the minimum number of iterations required in order to guarantee an absolute error less than 0.0001? If no, why?

Problem 5 (20 Points)

Consider a computer that uses 8 bits to represent floating-point numbers, 1 bit for the sign *s*, 3 bits for the exponent *c* (c = e + 3), and 4 bits for fractional part *f*. In terms of *s*, *e*, and *f*, the base 10 numbers are given by $x = (-1)^s 2^e (1 + f)$, *c* is non-negative, and $0 \le f < 1$. This is the same design as IEEE floating-point representation with a much shorter machine word length.

- (a) What are the smallest and largest positive (non-zero) numbers that can be represented accurately (without any chopping/rounding error) on this computer?
- (b) How many numbers can be accurately (without any chopping/rounding error) represented on this computer?
- (c) By changing c to 4 bits and f to 3 bits, what do you gain and what do you lose?