

1. Employ the following methods to find the maximum of  $f(x) = 4x - 1.8x^2 + 1.2x^3 - 0.3x^4$ :

(a) Golden-section search ( $x_l = -2$ ,  $x_u = 4$ , relative error less than 1%)

(b) Quadratic interpolation ( $x_0 = 1.75$ ,  $x_1 = 2$ ,  $x_2 = 2.5$ , iterations = 4)

(c) Newton's method ( $x_0 = 3$ , absolute error less than 0.0001)

2. To control an illness, there are three drugs A, B, and C.

- Drugs A, B and C have effectiveness 0.8, 0.6 and 0.3 per dose, respectively;
- Drugs A, B and C have side effect 0.15, 0.05 and 0.1 per dose, respectively;
- Drugs A, B and C cost \$100, \$65 and \$20 per dose, respectively.

Suppose that the effectiveness and side effect of these drugs are additive. Formulate the linear programming problem to compute dosage  $x$  of drug A, dosage  $y$  of drug B, dosage  $z$  of drug C such that

- The total effectiveness is maximized;
- Total side effect is less than 0.35;
- Total cost is less than \$500.

3. Perform one iteration of the steepest ascent method to locate the maximum of

$$f(x, y) = 4x + 2y + x^2 - 2x^4 + 2xy - 3y^2$$

using initial guesses  $x = 0$  and  $y = 0$ . Employ bisection method to find the optimal step size in the gradient search direction.

4. Derive the three-piece cubic spline function to interpolate four data points or knots  $(-1, 0.5)$ ,  $(0, -0.5)$ ,  $(1, 2)$  and  $(2, 1)$ , assuming that the cubic spline  $f(x)$  has equal first and second derivatives at the knots  $x = 0$  and  $x = 1$ , and  $f(x)$  has zero second derivative at  $x = -1$  and  $x = 2$ .

5. Consider a computer that uses 10 bits to represent floating-point numbers, 1 bit for  $s$ , 5 bits for  $c$  ( $c = e + 15$ ), and 4 bits for  $f$ . 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  $0 \leq f \leq 1$ .

(a) If  $\delta = 0.5$ , what is the result of  $1 + \delta$  on this computer?

(b) What is the result of the following loop executed by this computer?

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x = 1;
δ=0.005;
for i=1 to 1000 do
    x = x + δ;
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6. Consider solving the equation  $\mathbf{Ax} = \mathbf{b}$  where  $\mathbf{x}$  is an unknown vector,  $\mathbf{b}$  is a known vector and

the matrix  $\mathbf{A}$  is given by  $A = \begin{bmatrix} 4 & 0 & 1 \\ 3 & 1 & 3 \\ 0 & 1 & 2 \end{bmatrix}$ . If the vector  $\mathbf{b}$  is accurate only to  $10^{-5}$ , how accurate

will be the solution  $\mathbf{x}$  in terms of 1-norm?

7. Use the Taylor series to derive the centered divided difference formula for approximating the first derivative. What is the error term in O notation?

8. Integrate the following function using (a) multiple-application trapezoidal rule with  $n = 4$ ; (b) Simpson's 1/3 rules; (c) Simpson's 3/8 rules, and find the truncation error respectively.

$$\int_0^2 4x^2 + 1.8x^2 + 1.2x^3 + 0.3x^4 dx$$

9. Consider fitting the function  $f(x) = \alpha \sin(2x) + \beta \cos(5x)$  to the data  $(x_i, y_i), i = 1, 2, \dots, n$ .

(a) Using the Least-squares criterion, derive two linear equations in terms of  $\alpha$  and  $\beta$ .

(b) Given the following data, find the values of  $\alpha$  and  $\beta$  using the results from (a).

$i$	1	2	3
$x_i$	0	$\pi/3$	$2\pi/3$
$y_i$	5.02	4.91	-5.20

(c) Given  $f(\pi) = -5$ , estimate the approximate error in the above evaluation.