

## Assignment 7

1. Apply two steps of Newton's method to find a simultaneous root of the following system of two algebraic equations starting with the approximation  $x = y = 0.5$ .

$$\begin{aligned}x^2 + 4y^2 - x + y - 1 &= 0 \\3x^2 + 2y^2 + x - y - 2 &= 0\end{aligned}$$

2. Apply one step of Newton's method to find a simultaneous root of the following system of three algebraic equations starting with the approximation  $x = y = -0.5$  and  $z = 1$ .

$$\begin{aligned}3x^2 + x - xy - 2y - 1 &= 0 \\2x + 2y^2 + xy - y + z - yz - 2 &= 0 \\y - 2z + yz + 3z^2 &= 0\end{aligned}$$

3. Apply one step of Newton's method to find a simultaneous root of the following system of two algebraic equations starting with the approximation  $x = 1$  and  $y = 1.5$ .

$$\begin{aligned}\sin(x) + 2 \cos(xy) &= 1 \\ \sin(xy) - 2 \cos(y) &= 1\end{aligned}$$

4. Recall the difference between Newton's method and the secant method for a single algebraic equation in a single variable. Suppose instead, you did not have the derivative. How would you generalize the secant method for two algebraic equations in two variables, or  $n$  algebraic equations in  $n$  variables? Recall that a plane is defined by three points.

5. Suppose you have the ordinary differential equation  $y^{(1)}(t) = \sin(y(t))$  and you know that  $y(0) = 1$  and  $y(0.1) = 1.086355758991046$ . Use a cubic spline to approximate  $y(0.05)$ .

6. Suppose you knew that  $y(a) = y_a$ ,  $y(b) = y_b$ ,  $y^{(1)}(a) = y_a^{(1)}$ ,  $y^{(1)}(b) = y_b^{(1)}$ ,  $y^{(2)}(a) = y_a^{(2)}$ ,  $y^{(2)}(b) = y_b^{(2)}$ . Write down the system of linear equations that would find the quintic (degree five) polynomial that satisfies these conditions.

7. Using Euler's method, approximate  $y(1)$  with  $h = 0.2$  and again with  $h = 0.1$  for the initial-value problem defined by

$$\begin{aligned}y^{(1)}(t) &= 2y(t) + t - 1 \\ y(0) &= 1\end{aligned}$$

8. In Question 7, you approximated  $y(0.2)$  with  $h = 0.2$ , and  $y(0.1)$  with  $h = 0.1$ . The correct solutions to sixteen significant digits are  $y(0.2) = 1.268868523230952$  and  $y(0.1) = 1.116052068620128$ . Show that the error of one step of Euler's method is  $O(h^2)$  by showing that the error of your approximation at  $t = 0.1$  is approximately one quarter the error at  $t = 0.2$ .