

### Solution to Midterm Exam

1. (20 points) The function `mystery`, listed below, is called from cell A2 of the worksheet shown at the left. (a) What value will cell A2 have after the function executes? (b) What value will cell B2 have if the function call in cell A2 is copied to cell B2?

	A	B	C
1	2	5	
2	=mystery(B1,A1)		

```
Function mystery(x As Integer, _
                y As Double) As Double
    Dim c As Integer
    Dim d As Double
    Dim p As Double

    c = x
    d = y
    p = 1
    Do while c > 0
        If c Mod 2 <> 0 Then
            p = p * d
            c = c - 1
        Else
            d = d * d
            c = c / 2
        End If
    Loop
    mystery = p
End Function
```

For the current formula location, the formula becomes = `mystery(5, 2)` and we can trace the loop as follows:

The variables are initialized as follows:  $c = x = 5$ ,  $d = y = 2$ , and  $p = 1$ . We now need to trace the action in the while loop.

**$c > 0$  is  $5 > 0$  which is true so we start the loop.**

$c \text{ Mod } 2 = 5 \text{ Mod } 2 = 1 (\neq 0)$  so we do the top block of the if statement

$$p = p * d = 1 * 2 = 2$$

$$c = c - 1 = 5 - 1 = 4$$

**The loop ends with  $c = 4$  which is  $> 0$  so we loop again**

$$c \text{ Mod } 2 = 4 \text{ Mod } 2 = 0 \text{ so we do the else block}$$

$$d = d * d = 2 * 2 = 4$$

$$c = c / 2 = 4 / 2 = 2$$

**The loop ends with  $c = 2$  which is  $> 0$  so we loop again**

$$c \text{ Mod } 2 = 2 \text{ Mod } 2 = 0 \text{ so we do the else block}$$

$$d = d * d = 4 * 4 = 16$$

$$c = c / 2 = 2 / 2 = 1$$

**The loop ends with  $c = 1$  which is  $> 0$  so we loop again**

$$c \text{ Mod } 2 = 1 \text{ Mod } 2 = 1 \text{ so we do the top block}$$

$$p = p * d = 2 * 16 = 32$$

$$c = 1 - 1 = 0$$

**The loop ends with  $c = 0$  so we exit the loop**  
Cell A2 contains the value of **mystery = p = 32**

When we copy the formula to cell B2, the formula becomes = `mystery(C1, B1)`..Since C1 is empty this becomes `mystery(0,5)`.

In the program we initialize the variables to the following values:  $c = x = 0$ ,  $d = y = 5$ , and  $p = 1$ .

Because  $c = 0$  we never enter the while loop and return the value **mystery = p = 1** to cell B2.

2. (15 points) Answer the following questions. Give your reasoning where appropriate

- a. (3 points) In a numerical calculation the step size is decreased by a factor of  $1/3$  and the error is decreased by a factor of  $1/81$ . What is the order of the error for this operation?

Here a decrease by a factor of 3 decreases the error by a factor of  $81 = 3^4$ . Thus the have a fourth order error.

- b. (5 points) For the arrays  $A = [1 \ 2 \ 3]$  and  $B = [-1 \ 0 \ 1]^T$ , write the products  $AB$  and  $BA$  in the space below. If either of these products is not possible, explain why it not possible.

$$AB = [1 \ 2 \ 3] \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} = [1(-1) + 2(0) + 3(1)] = [2] = 2$$

$$BA = \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} [1 \ 2 \ 3] = \begin{bmatrix} -1(1) & -1(2) & -1(3) \\ 0(1) & 0(2) & 0(3) \\ 1(1) & 1(2) & 1(3) \end{bmatrix} = \begin{bmatrix} -1 & -2 & -3 \\ 0 & 0 & 0 \\ 1 & 2 & 3 \end{bmatrix}$$

- c. (3 points) Is following statement is true or false? The secant method for solving  $f(x) = 0$  requires two initial guesses that bracket the root. FALSE. Give the reasoning for your answer. The secant method requires two initial guesses, but they do not have to bracket the root.

- d. (4 points) The for loop below sets some values of the x array. Give the array index and the value of the array component [i.e. fill in the blanks in statements like  $x(\text{_____}) = \text{_____}$ ] for each array component set in the for loop.

```
For k = 1 to 11 Step 3
  x(3*k+1) = (2*k)^2
Next k
```

For this loop we will have  $k = 1, 4, 7,$  and  $10$ , giving  $x(4) = 4$ ,  $x(13) = 64$ ,  $x(22) = 196$  and  $x(31) = 400$ .

3. (25 points) For each system of equations shown below determine if there is (i) a unique solution, (ii) an infinite number of solutions or (iii) no solution. If the solution is unique, find the unique solution. If there are an infinite number of solutions, find a general expression for these solutions; i.e. find the constants a, b, c, and d in the equations  $x = a + bz$  and  $y = c + dz$ .

<p>(a) <math>x + 3y - 2z = -1</math>  <math>5x - 2y + z = 0</math>  <math>7x - 13y + 8z = 3</math></p>	<p>(b) <math>x + 3y - 2z = -1</math>  <math>5x - 2y + z = 0</math>  <math>7x - 13y + 8z = 4</math></p>	<p>(c) <math>x + 3y - 2z = -1</math>  <math>5x - 2y + z = 0</math>  <math>7x - 13y = -13</math></p>
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We can use Gaussian elimination to solve each set of equations. Set (a) we have:

1 3 -2 -1 Row 1	1 3 -2 -1 Row 1	1 3 -2 -1 Row 1
5 -2 1 0 Row 2	0 -17 11 5 Row 2 - 5(Row 1)	0 -17 11 5 Row 2 - 5(Row 1)
7 -13 8 3 Row 3	0 -34 22 10 Row 3 - 7(Row 1)	0 -34 22 10 Row 3 - 7(Row 1)

1 3 -2 -1 Row 1	1 3 -2 -1 Row 1	1 3 -2 -1 Row 1
0 -17 11 5 Row 2	0 -17 11 5 Row 2	0 -17 11 5 Row 2
0 0 0 0 Row 3 - (-34/-17)(Row 2)	0 0 0 0 Row 3 - (-34/-17)(Row 2)	0 0 0 0 Row 3 - (-34/-17)(Row 2)

This solution has  $\text{Rank}(\mathbf{A}) = \text{Rank}([\mathbf{A} \ \mathbf{b}]) = 2$ , which is less than the number of unknowns so we have an infinite number of solutions. If we set  $z = \alpha$ , which can be any number, we find from the final second row that  $y = (5 - 11\alpha)/(-17)$  and from the final first row,  $x = (-1 + 2\alpha - 3(5 - 11\alpha)/(-17))/1 = (17 - 34\alpha - 15 + 33\alpha)/(-17) = (2 - \alpha)/(-17)$ . Check by substituting these values into the third equation:  $7x - 13y + 8z = 7(2 - \alpha)/(-17) - 13(5 - 11\alpha)/(-17) + 8\alpha = (14 - 7\alpha - 65 + 143\alpha - 136\alpha)/(-17) = -51/(-17) = 3$ , which is the correct right-hand side for the third equation.

For set (b) we have

1 3 -2 -1 Row 1	1 3 -2 -1 Row 1	1 3 -2 -1 Row 1
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$$\begin{array}{cccc|cccc|cccc} 5 & -2 & 1 & 0 & \text{Row 2} & 0 & -17 & 11 & 5 & \text{Row 2} & - & 5(\text{Row 1}) \\ 7 & -13 & 8 & 4 & \text{Row 3} & 0 & -34 & 22 & 11 & \text{Row 3} & - & 7(\text{Row 1}) \end{array}$$

$$\begin{array}{cccc|cccc} 1 & 3 & -2 & -1 & \text{Row 1} & & & & & & & \\ 0 & -17 & 11 & 5 & \text{Row 2} & & & & & & & \\ 0 & 0 & 0 & 1 & \text{Row 3} & - & (-34/-17) & (\text{Row 2}) & & & & \end{array}$$

This solution has Rank(A) = 2 ≠ Rank([A b]) = 3, so there is no solution.

For set (c) we have

$$\begin{array}{cccc|cccc|cccc} 1 & 3 & -2 & -1 & \text{Row 1} & 1 & 3 & -2 & -1 & \text{Row 1} & & & & & \\ 5 & -2 & 1 & 0 & \text{Row 2} & 0 & -17 & 11 & 5 & \text{Row 2} & - & 5(\text{Row 1}) & & & \\ 7 & -13 & 0 & -13 & \text{Row 3} & 0 & -34 & 14 & -6 & \text{Row 3} & - & 7(\text{Row 1}) & & & \end{array}$$

$$\begin{array}{cccc|cccc} 1 & 3 & -2 & -1 & \text{Row 1} & & & & & & & \\ 0 & -17 & 11 & 5 & \text{Row 2} & & & & & & & \\ 0 & 0 & -8 & -16 & \text{Row 3} & - & (-34/-17) & (\text{Row 2}) & & & & \end{array}$$

This solution has Rank(A) = Rank([A b]) = 3, so the solution is unique. Back substitution gives z = (-16)/(-8) = z = 2, y = (5 - 11z)/(-17) = [5 - 11(2)]/(-17) = y = 1 and x = [-1 - (-2)z - 3y]/1 = [-1 - (-2)(2) - 3(1)]/1 = x = 0

4. (20 points) The heat capacity of air as a function of temperature is shown in the table below.

C <sub>p</sub> (kJ/kg·K)	1.005	1.013	1.029	1.051	1.075	1.099	1.121	1.142	1.155	1.173
T (K)	300	400	500	600	700	800	900	1000	1100	1200

Find the interpolated value of heat capacity at T = 750 K using a cubic polynomial: a<sub>0</sub> + a<sub>1</sub>(x - x<sub>0</sub>) + a<sub>2</sub>(x - x<sub>0</sub>)(x - x<sub>1</sub>) + a<sub>3</sub>(x - x<sub>0</sub>)(x - x<sub>1</sub>)(x - x<sub>2</sub>).

For a cubic polynomial we require four data points. The four points closest to T = 750 are T = 600, 700, 800, and 900. The divided difference table for these points is shown at the right. The calculations are shown below.

	T	C <sub>p</sub>	F	S	T
	600	1.051			
			0.00024		
	700	1.075		0	
			0.00024		-3.3x10 <sup>-10</sup>
	800	1.099		-1e-7	
			0.00022		
	900	1.121			

We have a<sub>0</sub> = y<sub>0</sub> = 1.051, a<sub>1</sub> = F<sub>0</sub> = 0.00024, a<sub>2</sub> = S<sub>0</sub> = 0, and a<sub>3</sub> = T<sub>0</sub> = 3.3x10<sup>-10</sup>

Plugging these values into our Newton polynomial gives a<sub>0</sub> + a<sub>1</sub>(x - x<sub>0</sub>) + a<sub>2</sub>(x - x<sub>0</sub>)(x - x<sub>1</sub>) + a<sub>3</sub>(x - x<sub>0</sub>)(x - x<sub>1</sub>)(x - x<sub>2</sub>) = 1.051 + 0.00024(T - 600) + (0)(T - 600)(T - 700) + (-3.3x10<sup>-10</sup>)(T - 600)(T - 700)(T - 600)(T - 800) = 1.063

5. (25 points) Müller's method for solving equations uses a quadratic interpolation (or extrapolation) to find the next estimate of the root. It uses three data points, x<sub>0</sub>, x<sub>1</sub>, and x<sub>2</sub>, at each iteration. It proceeds in the following manner.

1. Start with three initial guesses, x<sub>0</sub>, x<sub>1</sub>, and x<sub>2</sub>, and the computed values f(x<sub>0</sub>), f(x<sub>1</sub>), and f(x<sub>2</sub>).
2. Compute Δx<sub>0</sub> = x<sub>1</sub> - x<sub>0</sub> and Δx<sub>1</sub> = x<sub>2</sub> - x<sub>1</sub>.

3. Compute  $d_0 = \frac{f(x_1) - f(x_0)}{\Delta x_0}$  and  $d_1 = \frac{f(x_2) - f(x_1)}{\Delta x_1}$

4. Compute  $a = \frac{d_1 - d_0}{\Delta x_0 + \Delta x_1}$ ,  $b = a\Delta x_1 + d_1$ , and  $c = f(x_2)$ .
5. Compute  $x_3 = x_2 - \frac{2c}{b \pm \sqrt{b^2 - 4ac}}$ , where the + or - part of the  $\pm$  sign is chosen to have the same sign as b; if b is negative pick the - sign; if b is positive, pick the + sign.
6. If  $x_3$  is close enough to  $x_2$ , the solution is converged; the answer is  $x_3$ .
7. If  $x_3$  is *not* close enough to  $x_2$ , compute  $f(x_3)$ , update the guesses and function evaluations – replace  $x_0$  by  $x_1$ ,  $x_1$  by  $x_2$ ,  $x_2$  by  $x_3$ ,  $f(x_0)$  by  $f(x_1)$ ,  $f(x_1)$  by  $f(x_2)$ , and  $f(x_2)$  by  $f(x_3)$  –and return to step two to continue the iterations.

Use Müller's method to find the smallest positive value of  $x$  where  $\sin(x) = \cos(x)$ . Find the relative error in  $x$  after two iterations. Start with  $x = 0, 0.5$ , and  $1$  as your initial guesses.

Choose  $f(x) = \sin(x) - \cos(x)$  as the equation to solve for  $\sin(x) = \cos(x)$ . For the first iteration:

- $x_0 = 0, x_1 = 0.5$  and  $x_2 = 1$  and the computed values  $f(x_0) = \sin(0) - \cos(0) = -1$ ;  $f(x_1) = \sin(0.5) - \cos(0.5) = -0.39816$ , and  $f(x_2) = \sin(1) - \cos(1) = 0.30117$
- $\Delta x_0 = x_1 - x_0 = 0.5 - 0 = 0.5$  and  $\Delta x_1 = x_2 - x_1 = 1 - 0.5 = 0.5$ .
- $d_0 = \frac{f(x_1) - f(x_0)}{\Delta x_0} = \frac{-0.39816 - (-1)}{0.5} = 1.2037$  and  
 $d_1 = \frac{f(x_2) - f(x_1)}{\Delta x_1} = \frac{0.30117 - (-0.39816)}{0.5} = 1.38965$
- $a = \frac{d_1 - d_0}{\Delta x_0 + \Delta x_1} = \frac{1.38965 - 1.2037}{0.5 + 0.5} = 0.194965$ ,  $b = a\Delta x_1 + d_1 = 0.194965(0.5) + 1.38965$ , and  $c = f(x_2) = 0.30117$
- Since  $b$  is positive we use the + sign in front of the square root.  

$$x_3 = 1 - \frac{2(0.30117)}{1.38965 + \sqrt{1.38965^2 - 4(0.194965)(0.30117)}} = 0.793125$$
- If  $x_3$  is close enough to  $x_2$ , the solution is converged; the answer is  $x_3$ . Here we are told to take two iterations.
- Update the guesses and function evaluations – use  $x_1$  to update  $x_0$  so that  $x_0 = 0.5$ , use  $x_2$  to update  $x_1$  so that  $x_1 = 1$ , and use  $x_3$ , to update  $x_2$  so that  $x_2 = 0.793125$ . With these values we find  $f(x_0) = -0.39816$ , the old  $f(x_1)$ ;  $f(x_1) = 0.30117$ , the old  $f(x_2)$ , and  $f(x_2) = f(0.793125) = \sin(0.793125) - \cos(0.793125) = 0.010927$ .

We now start the second iteration at step two to continue the iterations.

- $\Delta x_0 = x_1 - x_0 = 1 - 0.5 = 0.5$  and  $\Delta x_1 = x_2 - x_1 = 0.793125 - 1 = -0.20687$ .
- $d_0 = \frac{f(x_1) - f(x_0)}{\Delta x_0} = \frac{0.30117 - (-0.39816)}{0.5} = 1.39865$  and  
 $d_1 = \frac{f(x_2) - f(x_1)}{\Delta x_1} = \frac{0.010927 - (0.30117)}{-0.20687} = 1.40298$

$$4. \quad a = \frac{d_1 - d_0}{\Delta x_0 + \Delta x_1} = \frac{1.40298 - 1.39865}{0.5 - 0.20687} = 0.014765, \quad b = a\Delta x_1 + d_1 = 0.014765(-0.20687) + 1.40298 \\ = 1.399925, \quad \text{and } c = f(x_2) = 0.010927$$

5. Since b is positive we use the + sign in front of the square root.

$$x_3 = 0.793125 - \frac{2(0.010927)}{1.39925 + \sqrt{1.399265^2 - 4(0.014765)(0.010927)}} = 0.785318$$

At this point we can find the relative error as the two successive values of  $x_3$  divided by the most recent value. This gives the relative error as follows:

$$relErr = \frac{|\Delta x_3|}{|x_3|} = \frac{|0.75813 - 0.793125|}{|0.75813|} = 0.0099$$