

Homework 4

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1.3 P7

$$W(x) = \prod_{k=1}^{20} (x - k)$$

By the product rule,

$$W'(x) = \sum_{k=1}^{20} \frac{W(x)}{x - k}$$

... which seems like it *should* be zero because $W(16) = 0$. However, one of the terms of summation, $\frac{W(x)}{x-16}$ does have a limit at $x = 16$ by cancellation. This limit, which therefore is the desired $W'(x)$ by definition, equals

$$\prod_{k=1}^{15} (16 - k) \prod_{k=17}^{20} (16 - k) = 15! \times (-1)(-2)(-3)(-4) = 15!4!$$

Similarly for $j \in \mathbb{Z}, 1 \leq j \leq 20$,

$$W'(j) = \prod_{k=1}^{j-1} (j - k) \prod_{k=j+1}^{20} (j - k) = (j - 1)! \times (20 - j)! \times (-1)^j$$

Why is this bad?

This is bad because by having $f'(r)$ be really really big, we get a ridiculously large backward-error. The smallest difference in x from a root would produce a catastrophically non-zero $f(x)$. This is also bad because for Newton's method, $g(x) = x - \frac{f(x)}{f'(x)}$, near the roots $f(x)$ is by definition near zero, while $f'(x)$ is really big, so it breaks Newton in the sense that it will go extremely slowly.

1.3 CP6

With the normal $w(x)$,

$$w(x) = x^{20} - 210x^{19} + 20615x^{18} - 1256850x^{17} + 53327946x^{16} - 1672280820x^{15}$$

$$\begin{aligned}
& +40171771630x^{14} - 756111184500x^{13} + 11310276995381x^{12} \\
& -135585182899530x^{11} + 1307535010540395x^{10} - 10142299865511450x^9 \\
& +63030812099294896x^8 - 311333643161390640x^7 + 1206647803780373360x^6 \\
& -3599979517947607200x^5 + 8037811822645051776x^4 - 12870931245150988800x^3 \\
& +13803759753640704000x^2 - 8752948036761600000x + 2432902008176640000
\end{aligned}$$

>> fzero(@w, 15)

ans =

14.99454333072242

With the adustment to the x^{15} term,

$$\begin{aligned}
w(x) &= x^{20} - 210x^{19} + 20615x^{18} - 1256850x^{17} + 53327946x^{16} \\
& -1.0000000000000002 \times 1672280820x^{15} + 40171771630x^{14} - 756111184500x^{13} \\
& +11310276995381x^{12} - 135585182899530x^{11} + 1307535010540395x^{10} - 10142299865511450x^9 \\
& +63030812099294896x^8 - 311333643161390640x^7 + 1206647803780373360x^6 \\
& -3599979517947607200x^5 + 8037811822645051776x^4 - 12870931245150988800x^3 \\
& +13803759753640704000x^2 - 8752948036761600000x + 2432902008176640000
\end{aligned}$$

>> fzero(@w1, 15)

ans =

14.86480357685579

By theory,

$$\begin{aligned}
\epsilon &= 2 \times 10^{-15}, g(x) = -1672280820x^{15} \rightarrow g(r) = -7.322815540790937 \times 10^{26} \\
\Delta r &\approx -\frac{\epsilon g(r)}{f'(r)} = -\frac{2 \times 10^{-15} \cdot -7.322815540790937 \times 10^{26}}{14!5!} = -0.13999692354586
\end{aligned}$$

Numerically in MATLAB,

$$\Delta r = 14.86480357685579 - 14.99454333072242 = -0.12973975386663$$

Close enough, considering that Δr is pretty large, having -1 magnitude.