

(ii) Use the Newton Raphson method to find the smallest positive roots.

Question 4

(a) Describe briefly how the Gauss Seidel method differs from the Jacobi Method.

(b) Carry out two iterations of the Jacobi method for solving the following with initial estimate $x = 0$.

$$\begin{bmatrix} 10 & -1 & -1 \\ 1 & 10 & -2 \\ 3 & 2 & 10 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix}$$

Question 5

(a) The Newton's form of Lagrange interpolation expresses

$$L_n(x) = a_0 + a_1(x - x_0) + a_2(x - x_0)(x - x_1) + \dots + a_n(x - x_0)(x - x_1)\dots(x - x_{n-1})$$

If one impose the interpolation constraints,

$$L_n(x_i) = f(x_i) \text{ for } i = 0 : n, \text{ then}$$

$$f(x_0) = f_0 \Rightarrow a_0 = f_0$$

$$f(x_1) = f_1 \Rightarrow a_0 + a_1(x_1 - x_0) = f_1$$

And if $a_1 = \frac{f_1 - f_0}{x_1 - x_0}$ proof that

$$a_2 = \frac{\frac{f_2 - f_0}{x_2 - x_0} - \frac{f_1 - f_0}{x_1 - x_0}}{x_2 - x_1}$$

Given

$$L_n(x_2) = f(x_2) = f_2 \Rightarrow a_0 + a_1(x_2 - x_0) + a_2(x_2 - x_0)(x_2 - x_1)$$

(b) Complete the divided difference table for a function f(x) giving the divided differences to four decimal places.

i	x_i	$f_i = f[x_i]$	$f[x_i, x_{i+1}]$	$f[x_i, x_{i+1}, x_{i+2}]$	$f[x_i, x_{i+1}, x_{i+2}, x_{i+3}]$
0	0.0	0.633			
			?		
1	0.2	0.932			
			?	?	
2	-0.4	0.389			
			?	?	?
3	0.4	0.783			