

八十七學年度 數學系 系(所) 應用數學 組碩士班研究生入學考試

科目 數值分析 科號 0204 共 1 頁第 1 頁 \*請在試卷【答案卷】內作答

1. (16 points) Construct a divided-difference diagram for the function  $f$  given in the following table and write out the Newton interpolating polynomial.

$x$	1	3/2	0	2
$f(x)$	3	13/4	3	5/3

2. (16 points) Find the order of convergence of these sequences:

(a)  $x_n = n^{\frac{1}{n}}$       (b)  $x_{n+1} = \tan^{-1} x_n$

3. (16 points) Given exact way of avoiding loss of significance errors in the following computations

(a)  $\log(1+x) - \log(x)$ ,  $x$  large.

(b)  $\tan(x) - \tan(y)$ ,  $x \approx y$ .

(c)  $(1 - \cos(x))/x^2$ ,  $x \approx 0$ .

4. (16 points)

(a) The trace of a matrix is  $\text{tr}(A) = \sum_{i=1}^n a_{ii}$ . Prove that if  $\lambda_1, \dots, \lambda_n$  are the eigenvalues of  $A$ , then the trace of  $A^m$  is  $\text{tr}(A^m) = \lambda_1^m + \dots + \lambda_n^m$ .

(b) Prove that if the eigenvalues satisfy  $|\lambda_1| > |\lambda_i|$  for  $i = 2, \dots, n$ , then

$$\lambda_1 = \lim_{m \rightarrow \infty} \text{tr}(A^{m+1}) / \text{tr}(A^m)$$

5. (16 points)

(a) Find a formula of the form

$$\int_0^1 x f(x) dx \approx \sum_{i=0}^n w_i f(x_i)$$

with  $n = 2$  that is exact for all polynomial of degree 5.

(b) If the integral formula

$$\int_{-1}^1 f(x) dx \approx f(\alpha) + f(-\alpha)$$

is to be exact for all quadratic polynomials, what value of  $\alpha$  should be used?