



MA2501 Numeriske Metoder Olivier Verdier

Training Assignment 2

2012-01-19

This assignment has 5 tasks.

Exercise 1. Write down Newton's method for find solutions to the following equation system:

$$x^{2} + (y - 8)^{2} = 8$$
$$x + .15x^{2} + xy = 1$$

Exercise 2. What is the following code doing?

x = 10.
for i in range(10):
 y = x**2

What is the value of y after the code is executed? What do you think of the usefulness of that code?

- **Exercise 3**. Write down the simplified Newton's algorithm (i.e., when the derivative of the function is only computed at the first point x_0), in one dimension (i.e., we are looking for a root of a function from **R** to **R**). Express it as a fixed point method. What is the condition for this fixed point method to converge? Will this method always converge if the starting point is sufficiently close to a root of f?
- **Exercise 4**. Consider the floating point system with 3 significant decimal digits and 2 decimal exponents (i.e., the possible exponents range from -50 to 49), and without tricks, so we cannot represent the zero.

- **4.a)** Prove that if the first digit is not allowed to be zero, two different set of digits lead to two different numbers.
- 4.b) Assuming that the first significant digit is not zero, what is
 - The smallest possible positive, non-zero number?
 - The smallest number strictly greater than one?
 - The value of the *machine epsilon*?
 - The biggest possible number?
- **Exercise 5.** A 2×2 matrix A and a vector $b \in \mathbf{R}^2$ are fixed. Consider the fixed point problem

$$Ax + b = x.$$

- **5.a)** What is the condition for this problem to have a solution? Find an example of A and b such that there is no solution.
- 5.b) What is the condition for the fixed point iteration

$$x_{n+1} = Ax_n + b$$

to converge to a given fixed point \bar{x} ?