Spring 2017: Numerical Analysis
Assignment 1 (due Feb. 9, 2017)

Homework submission. Homework assignments must be submitted in the class on the due date. If you cannot attend the class, please send your solution per email as *a single PDF* before class. Please hand in cleanly handwritten or typed (preferably with LaTeX) homeworks. If you are required to hand in code or code listings, this will explicitly be stated on that homework assignment.

Collaboration. NYU's integrity policies will be enforced. You are encouraged to discuss the problems with other students in person (or on Piazza). However, you must write (i.e., type) every line of code yourself and also write up your solutions independently. Copying of any portion of someone else's solution/code or allowing others to copy your solution/code is considered cheating.

Plotting and formatting. Plot figures carefully and think about what you want to illustrate with a plot. Choose proper ranges and scales (`semilogx, semilogy, loglog`), always label axes, and give meaningful titles. Sometimes, using a table can be useful, but never submit pages of numbers. Discuss what we can observe in and learn from a plot. If you do print numbers, use `fprintf` to format the output nicely. Use `format compact` and other format commands to control how MATLAB prints things. When you create figures using MATLAB (or Python/Octave), please try to export them in a vector graphics format (.eps, .pdf, .dxf) rather than raster graphics or bitmaps (.jpg, .png, .gif, .tif). Vector graphics-based plots avoid pixelation and thus look much cleaner.

Programming. This is an essential part of this class. We will use MATLAB for demonstration purposes in class, but you are free to use other languages. The TA will give an introduction to MATLAB in the first few recitation classes. Please use meaningful variable names, try to write clean, concise and easy-to-read code and use comments for explanation.

1. **[5pt]** We attempt to find all solutions to $f(x) = 0$, where $f(x) = e^x - 3x - 1$.

   (a) Sketch $y = f(x)$ for $-1 \leq x \leq 3$. How many solutions does $f(x) = 0$ have?

   (b) Write code to implement the bisection method. Using the initial interval $[1, 3]$, write down the sequence of approximations x_1, x_2, x_3, x_4, x_5 produced from your code.

   (c) We now look at the fixed point problem $x = g(x)$ with $g(x) = \ln(3x + 1)$. Show that this is equivalent to finding the roots of f.

   (d) Implement the fixed point iteration method for $x = g(x)$ given above. Using the initial point $x_0 = 1$, write down the iterates x_1, x_2, x_3, x_4, x_5.

   (e) Plot the two sequences (x_n) produced above as functions of n, with $n = 0, 1, \ldots, 100$. Is one method faster than the other?

2. **[5pt]** Consider the function $f(x) = (x - 2)^2 - \ln(x)$ on the interval $[1, 2]$.

   (a) Prove that there is exactly one root ξ of this equation in the given interval.

(b) Calculate $x_1, \ldots, x_5$ using the bisection method on the interval $[1, 2]$.

(c) What is the theoretical maximum value of $|x_5 - \xi|$? How large must we take n to ensure that $|x_n - \xi| \leq 10^{-10}$?

3. **[4pt]** The two fixed point problems

   (a) $x = \frac{1}{2}\tan(x)$

   (b) $x = \arctan(2x)$

   are equivalent in the sense that they share the same fixed points on $(-\pi/2, \pi/2)$ (you don't have to prove this). Draw a picture for both fixed point problems, identify fixed points (you don't have to compute them) and their stability, and discuss how the iteration sequence (x_k) behaves differently for the two problems as $k \to \infty$ (using a picture is sufficient).

4. **[3pt]** Let $\alpha \geq 0$ and consider the function

$$g(x) = x^3 - 2x^2 + 2x\alpha.$$

   (a) What are the fixed points of g depending on α (calculate them analytically)? Make a plot with α as x-axis and the solution(s) as y-axis.

   (b) Consider the fixed point iteration $x_{k+1} = g(x_k)$ for this g. What can you say about the stability of the fixed points in dependence of α? You may assume that the initial guess is sufficiently close to the fixed point.

   (c) Discuss the case $\alpha = 1$ either graphically, analytically or numerically.

5. **[3pt]** Let g be defined on $[5\pi/8, 11\pi/8]$.

$$g(x) = x + 0.8\sin x.$$

   determine the (smallest possible) Lipschitz constant L. What can you say about the asymptotic rate of convergence? How many iterations are required to increase the accuracy by one decimal place?

6. **[3pt]** We search for solutions in $[1, 2]$ to the equation

$$x^3 - 3x^2 + 3 = 0.$$

   (a) Compute a solution using the secant method in $[1, 2]$, and write down $x_0, \ldots, x_5$.

   (b) Find a solution using Newton's method with starting value $x_0 = 1.5$, and write down $x_0, \ldots, x_5$.

   (c) Find a solution using Newton's method with starting value $x_0 = 2.1$. Sketch the equation graph and try to explain the behavior.

7. **[3pt]** Find the limit and order of convergence for the following sequences:

   (a) $x_{k+1} = \alpha x_k$ for some $|\alpha| < 1$.

   (b) $c_{k+1} = c_k - \tan c_k$.

(c) $b_k = 2^{-2^k}$.

8. **[extra credit, up to 5pt]** The logistic map $g(x) = \alpha x(1-x)$ with $\alpha \in (0, 4]$ is a famous map modeling population dynamics.

   (a) Show that for $x_0 \in [0, 1]$ holds that $x_{k+1} = g(x_k) \in [0, 1]$ for $k = 1, 2, \ldots$ and that the only fixed points of $g(\cdot)$ are $\xi_1 = 0$ and $\xi_2 = 1 - 1/\alpha$.

   (b) Show that ξ_1 is stable for $\alpha \in (0, 1)$ and ξ_2 is stable for $\alpha \in (1, 3)$.

   (c) *Definition:* A period 2-cycle of a map g is a set of two distinct points $\{x_0, x_1\}$, for which $x_1 = g(x_0)$ and $x_0 = g(x_1)$ holds. For $\alpha \in [3, 1 + \sqrt{6}]$ calculate a period 2-cycle. *Hint: Try to find fixed points of the map* $g^{(2)}(x) := g(g(x))$.

   (d) Implement a visualization of the bifurcation diagram for the logistic map by doing the following: Use at least 1000 equally-spaced values for $\alpha \in [0, 4)$. Perform at least 1000 iterations per α-value, always starting with $x_0 = 0.5$. Make a plot with α-values plotted on the x-axis and the last roughly 100 values of your sequence on the y-axis.

   (e) Plot the fixed points as well as the period 2-cycles from (a) and (c)—all are functions of α—into the same figure as (d). What do you observe?

The resulting figure gives you a good idea of the *attractive* points of your map, i.e. values where the sequence $(x_k)_k$ comes arbitrarily close, infinitely many times. To verify your figure, you can search the internet for *Feigenbaum diagram*.