

AMSC/CMSC 460: Midterm 2

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Read carefully the following instructions:

- Write your name & student ID on the exam book and sign it.
- You may not use any books, notes, or calculators.
- Solve all problems. Answer all problems after carefully reading them. Start every problem on a new page.
- Show all your work and explain everything you write.
- Exam time: 75 minutes
- Good luck!

Problems: (Each problem = 10 points)

- (a) Assume $h > 0$. Find the most accurate approximation of $f''(x)$ using $f(x-h)$, $f(x+h)$, and $f(x+2h)$.

(b) What is the order of accuracy of this approximation?
- (a) Let $w(x) = \sin(x)$. Find two polynomials, $P_0(x)$ (of degree 0) and $P_1(x)$ (of degree 1) that are orthogonal with respect to $w(x)$ on $[0, \pi]$.

(b) Normalize the polynomials you found in part (a).

You may use: $\int x \sin(x) dx = \sin(x) - x \cos(x)$ and $\int x^2 \sin(x) dx = 2x \sin(x) + (2 - x^2) \cos(x)$.
- Let $f(x) = x^2 + 1$. Find the weighted linear least squares approximation to $f(x)$ with respect to $w(x) = 2$ on $[-1, 1]$.
- Find a cubic spline, $s(x)$, that interpolates

$$\begin{array}{c|c|c|c} x & -1 & 0 & 1 \\ \hline y & 1 & 0 & 1 \end{array}$$

on $[-1, 1]$ given that $s''(-1) = s''(1) = 0$. Use the interpolation points as the spline nodes.

Note: Unfortunately you cannot solve this problem by guessing the answer. Solving it does require some calculations.