AMSC 466: Midterm 2 Prof. Doron Levy October 26, 2010

Read carefully the following instructions:

- Write your name & student ID on the exam book and sign it.
- You may <u>not</u> use any books, notes, or calculators.
- 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: 60 minutes
- Good luck!

Problems:

1. (a) (5 points) Write down the conditions that should be satisfied so that the following function is a natural cubic spline on the interval [0, 2]:

$$s(x) = \begin{cases} f_1(x), & x \in [0,1], \\ f_2(x), & x \in [1,2]. \end{cases}$$

(b) (5 points) Determine the values of the coefficients a, b, c, d, and e so that the following s(x) is a natural cubic spline on [0, 2]:

$$s(x) = \begin{cases} 1+x-ax^2+bx^3, & x \in [0,1], \\ c+d(x-1)+e(x-2)^2+(x-2)^3, & x \in [1,2]. \end{cases}$$

- 2. (a) (5 points) Write the Hermite interpolation polynomial to f(x) based on the given values of f(a), f'(a), f(b).
 - (b) (5 points) Based on the result of (a), write an approximation of

$$\int_{a}^{b} f(x) dx.$$

- 3. (a) (5 points) Find the first two orthogonal polynomials $p_0(x)$ and $p_1(x)$, with respect to the weight function $w(x) \equiv 1$ on [2, 5]. Show your calculations.
 - (b) (5 points) Find the polynomial $Q_0(x)$ of degree zero that minimizes

$$\int_{2}^{5} [e^{-x} - Q_0(x)]^2 dx.$$