

本試題是否可以使用計算機:  可使用,  不可使用 (請命題老師勾選)

1. (a) Using Lagrange interpolation to find  $f(x)$  (10%) and calculate (b)

$$\int_{x_1}^{x_3} f(x) dx \text{ for the data } \{x_i, f(x_i)\}_{i=1}^{i=3} \text{ with } x_i = (i-1)h + x_1. \quad (5\%)$$

- (c) Using the above result to obtain the expression of  $\int_{x_1}^{x_7} f(x) dx$  in terms of  $h$ ,  $x_i$  and  $f(x_i)$  for  $i=1 \sim 7$ . (10%)

2. Suppose  $p$  to be one solution of  $f(x) = 0$  obtained by Newton' method

$$x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)}$$

- Questions: (a) Plot the meaning of the iteration (10%), and (b) find the rate of convergence (15%).

3. The Runge-Kutta method for solving  $y' = f(t, y)$  with the initial conditions  $y(t_0) = \alpha$  is expressed as

$$w_0 = \alpha, \quad k_1 = hf(t_i, w_i), \quad k_2 = hf(t_i + \frac{1}{2}h, w_i + \frac{1}{2}k_1), \quad k_3 = hf(t_i + \frac{1}{2}h, w_i + \frac{1}{2}k_2),$$

$$k_4 = hf(t_{i+1}, w_i + k_3), \quad w_{i+1} = w_i + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4), \quad h = t_{i+1} - t_i,$$

for  $i = 0, 1, \dots$

- Question: How to use the Runge-Kutta method to solve  $y'' = f(t, y, y')$  with  $y(t_0) = \alpha_1$  and  $y'(t_0) = \alpha_2$  (25%).

4. (Least square method) The  $y = ax + b$  is used to approximate the data

$$\{x_i, f(x_i)\}_{i=1}^{i=n}. \text{ Question: Find the value of } \sum_{i=1}^n [y_i - f(x_i)]^2. \quad (25\%)$$