

Answer sheet compilation instructions

- Use only black or blue pen.

For open answers:

- Write clearly only **inside** boxes, away from the borders.
- Write a **single** character (number or letter) per box.
- Start writing from the left, leaving empty boxes on the right.

For multiple choice and true/false questions:

- **Fill** the circle for the answer you consider correct (only one answer is correct).
- Remarks and computations have **no** influence on points awarded.
- Any unclear or double marking will be considered as an answer not given (0 points).
- Wrong answers give **negative** points.

Exam instructions

- Turn off your devices and leave them in your bag.
- Only pens and Legi should be on the table.
- Fill last name and Legi number on the answer sheet.
- **Turn this sheet only when instructed to do so.**
- At the end of the exam, take everything except the single answer sheet which you want to submit.



Questions

NumCSE endterm, HS 2017

1. Convolution [5 P.]

Let

$$x = (1, 2, 3, 4, 5, 6, 4, 2, 0, 4, 8, 12).$$

For an arbitrary vector y , let $x * y$ be the discrete convolution between x and y . Let $z[i]$ indicate the element at position i of any vector z , indexing starts from 0. For instance: $x[0] = 1$ and $x[3] = 4$.

- (a) If $y = (-1, 1)$, what is $(x * y)[7]$? **2**
- (b) If $y = (1, 0, -1, 0, 1, 0, -1)$, what is $(x * y)[5]$? **$6 - 4 + 2 = 4$**
- (c) If $y = (1, -1)$, what is $(x * y)[0]$? **1**
- (d) If $y = (-1, 2, -1)$, what is $(x * y)[12]$? **$24 - 8 = 16$**
- (e) If z is the discrete Fourier transform of x , what is $z[0]$? **$\text{sum}(x) = 51$**

[1/0/0]

2. Interpolation [5 P.]

Consider the following code:

```
using namespace Eigen;

VectorXd f(const VectorXd &T, const VectorXd &Y) {
    int n = T.size();
    VectorXd tmp = VectorXd::Ones(n);
    MatrixXd V = MatrixXd::Zero(n, n);

    for (int j=0; j<n; j++) {
        V.col(j) = tmp;
        tmp = tmp.array()*T.array();
    }

    return V.fullPivLu().solve(Y);
}
```

- (a) Choose the best asymptotic complexity of the function f for arbitrary inputs: [2/0/-1]
- i) $O(n^3)$
 - ii) $O(n^2)$
 - iii) $O(n^4)$
 - iv) $O(n)$
- (b) (True/False) The function f returns a vector containing the coefficients of the polynomial obtained with Lagrange interpolation at nodes T with values Y . [1/0/-1]
- (c) (True/False) In case of numerical stability concerns, Lagrange interpolation is more robust than Newton interpolation. [1/0/-1]
- (d) (True/False) Neglecting numerical instability, Lagrange and Newton interpolation are equivalent. [1/0/-1]

3. Bernstein polynomials [7 P.]

Let $B_j^n(t)$ denote the j -th Bernstein polynomial of order n , where n is an arbitrary positive integer.

(a) Choose the correct definition of $B_j^n(t)$: [2/0/-1]

(i) $\binom{j}{n} t^j (1-t)^{n-j}$

(ii) $\binom{j}{n} t^j (t-1)^{n-j}$

~~(iii)~~ $\binom{n}{j} t^j (1-t)^{n-j}$

(iv) $\binom{n}{j} t^j (t-1)^{n-j}$

(b) (True/False) Exactly one polynomial among B_0^n, \dots, B_n^n attains value 1 in 0. [1/0/-1] **T**

(c) (True/False) The Bernstein polynomials B_0^n, \dots, B_n^n constitute a basis of the space of polynomials of degree $n+1$. [1/0/-1] **F**

(d) (True/False) For any continuous function f , the Bernstein approximant of f converges exponentially in L^∞ -norm to f . [1/0/-1] **F**

(e) (True/False) It holds $B_j^n(t) \geq 0$ for any $t \in \mathbb{R}$. [1/0/-1] **F**

(f) (True/False) It holds $\sum_{j=0}^n B_j^n(t) = 1$ for any $t \in \mathbb{R}$. [1/0/-1] **T**

4. Function approximation [9 P.]

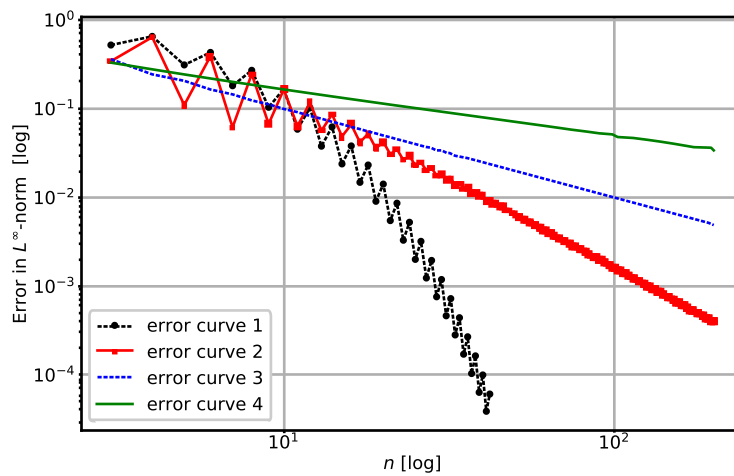
The following functions, defined for $x \in [-1, 1]$:

- $f_1(x) = 1/(1 + 16x^2)$
- $f_2(x) = \arcsin(x)$

are approximated using:

- \mathcal{A} : piecewise linear interpolation on an equidistant node set $\mathcal{J}_n = \{\frac{k}{n} : k = 0, 1, \dots, n\}$, for $n \in \mathbb{N}$.
- \mathcal{B} : Chebychev interpolation, i.e. $f(x) \approx \mathcal{B}(f(x)) = \sum_{k=0}^n \alpha_k T_k(x)$, where $\alpha_k \in \mathbb{R}$ and T_k is the k -th Chebychev polynomial.

The error in L^∞ -norm vs n plot is given below:



Assign the error curves to the corresponding approximation: [2/0/0]

| | error curve 1 | error curve 2 | error curve 3 | error curve 4 |
|------------------------|----------------|-----------------|------------------|-----------------|
| (a) $\mathcal{A}(f_2)$ | (i) | (ii) | (iii) | (iv) |
| (b) $\mathcal{A}(f_1)$ | (i) | (ii) | (iii) | (iv) |
| (c) $\mathcal{B}(f_2)$ | (i) | (ii) | (iii) | (iv) |
| (d) $\mathcal{B}(f_1)$ | (i) | (ii) | (iii) | (iv) |

(e) For $f \in C^\infty([-1, 1])$, what type of convergence is expected for $\|f - \mathcal{A}(f)\|_{L^\infty([-1, 1])}$ with respect to n ? [1/0/0]

- (i) exponential (ii) ~~algebraic~~

5. Quadrature formula [6 P.]

(a) Consider the quadrature formula $Q(f) = \alpha_1 f(0) + \alpha_2 f(1) + \alpha_3 f'(1/4)$ for the approximation of $I(f) = \int_0^1 f(x) dx$, where $f \in C^1([0, 1])$. If Q is of **order 3**, determine the coefficients α_k , for $k = 1, 2, 3$: [1/0/0]

(i) Value of $12\alpha_3$? **4**

(ii) Value of $12\alpha_1$? **10**

(iii) Value of $12\alpha_2$? **2**

(b) Let

$$I_4(f) = \frac{1}{9} \{f(-1) + 8f(-1/2) + 8f(1/2) + f(1)\}$$

be a quadrature approximation of $I(f) = \int_{-1}^1 f(x) dx$, where $f \in C^0([-1, 1])$.

(i) What is the **order** of $I_4(f)$? [2/0/0] **4**

(ii) (True / False) $I_4(f)$ is a Lagrange quadrature formula. [1/0/-1] **T**