

## ER02 Winter Research School – final exam

### PART 1: NUMERICAL COMPUTING

**Problem 1:** What is the first term of the Chebyshev series of  $\sin(\pi x)^2$  ?  
(a) 0, (b)  $1/\pi$ , (c) 2, (d)  $\pi$ .

**Problem 2:** Which of these functions is analytic in  $[-1, 1]$ ?  
(a)  $e^{-1/x^2}$ , (b)  $(1-x)\log(1-x)$ , (c)  $|x-i|$ , (d)  $\tan(2x)$ .

**Problem 3:** Which problems are Runge-Kutta methods generally used for?  
(a) ODE IVPs, (b) ODE BVPs, (c) eigenvalue problems, (d) PDEs.

**Problem 4:** What is the form of the colleague matrix for a polynomial  $p(x)$ ?  
(a) tridiagonal, (b) tridiagonal plus an extra row, (c) triangular.

**Problem 5:** How many years after Gauss quad. was Clenshaw-Curtis quad. invented?  
(a) 16, (b) 116, (c) 146, (d) -16

**Problem 6:** If a Chebyshev series in  $x$  is transplanted to  $z$ , what does it become?  
(a) a Taylor series, (b) a Laurent series, (c) a Fourier series.

**Problem 7:** How does Chebfun's rootfinding algorithm achieve  $O(n^2)$  complexity?  
(a) Fast eigenvalue algorithm, (b) Fast Fourier Transform, (c) recursion.

**Problem 8:** Do equispaced interpolants of  $\log(1+x^2)$  in  $[-1, 1]$  converge as  $n \rightarrow \infty$ ?  
(a) Yes, (b) No, (c) Yes in theory but no with rounding errors.

**Problem 9:** If  $f(x)$  has  $n$  roots in  $[-1, 1]$ , what do we expect of the degree of its chebfun?  
(a)  $> n/2$ , (b)  $> n$ , (c)  $> n^2$ .

**Problem 10:** Operation count for evaluation of degree  $n$  Cheb interpolant by the barycentric formula ?  
(a)  $O(n)$ , (b)  $O(n \log n)$ , (c)  $O(n^2)$ .

**PLEASE TURN OVER...**

## PART 2: RIGOROUS NUMERICAL COMPUTING

**Problem 1:** When working in base  $\beta$  with finite precision, is *round to nearest even* the best choice?

(a) Always, (b) Never, (c) Depends on the base  $\beta$ .

**Problem 2:** How many subnormal numbers are there in a floating point system with base  $\beta = 2$  and precision  $p = 3$ ?

(a) 6, (b) 7, (c) 8.

**Problem 3:** Let A = Associative, C = Commutative, and D = Distributive. Which of these properties hold for interval arithmetic?

(a) A and C and D, (b) A and C but not D, (c) Not C but A and D.

**Problem 4:** What is the interval image of  $\sin$  over the interval  $[0, \pi/2]$ , i.e. what is  $\sin([0, \pi/2])$ ?

(a)  $[-1, 1]$ , (b)  $[0, 1/\sqrt{2}]$ , (c)  $[0, 1]$ .

**Problem 5:** In extended interval arithmetic what is the interval image of  $e^{-x}$  over the interval  $[-\infty, +\infty]$ ?

(a) It is not well-defined, (b) It is  $[0, +\infty]$ , (c) It is  $[-\infty, +\infty]$ .

**Problem 6:** What is a potential disadvantage of finite differences?

(a) They are affected by rounding/discretization errors, (b) they are very slow to compute, (c) Both (a) and (b).

**Problem 7:** Given a continuously differentiable function  $f$  together with an interval  $\mathbf{x}$  containing the point  $x_0$ , does  $(f(\mathbf{x} + h) - f(\mathbf{x}))/h$  enclose the real derivative  $f'(x_0)$  for sufficiently small  $h$ ?

(a) Yes - always, (b) No - never, (c) Sometimes.

**Problem 8:** What can you say when the interval Newton operator  $N_f$  maps  $\mathbf{x}$  into itself?

(a) There are no zeros of  $f$  in  $\mathbf{x}$ , (b) There is a unique zero of  $f$  in  $\mathbf{x}$ , (c) There may be a zero of  $f$  in  $\mathbf{x}$ .

**Problem 9:** Deriving formulae for Taylor arithmetic to standard functions such as  $e^x$  and  $\sin x$  uses ...?

(a) The mean value theorem, (b) The chain rule, (c) The intermediate value theorem.

**Problem 10:** Let  $u = (u_0, u_1, u_2)$  and  $v = (v_0, v_1, v_2)$  represent two elements in second-order automatic differentiation mode. The arithmetic rule for multiplication is given by  $u \times v = (u_0v_0, u_1v_0 + u_0v_1, \dots)$ . What should the third component be?

(a)  $u_0v_2 + u_2v_0$ , (b)  $u_0v_2 + 2u_1v_1 + u_2v_0$ , (c)  $u_2v_2$ .