

**HOMEWORK #4**

Due: March 14 (Wednesday) by midnight

**Instructions:**

- The assignment consists of *two* questions, worth 4 points each.
- Submit your assignment *electronically* (via Email) to the instructor; hardcopy submissions will not be accepted.
- It is obligatory to use the MATLAB template file available at <http://www.math.mcmaster.ca/~bprotas/MATH3Q03/template.m> (see also the link in the “Computer Programs” section of the course website on the left); submissions non compliant with this template will not be accepted.
- Make sure to enter your name and student I.D. number in the appropriate section of the template.
- Late submissions and submissions which do not comply with these guidelines will not be accepted.

1. You are given the following set of data points

$x_i$	-1	-0.75	-0.5	-0.25	0.0	0.25	0.5	0.75	1
$y_i$	0	0	0	-1	-0.5	-1	0	0	0

Construct *cubic* splines interpolating these data point making the following assumptions as regards the two additional conditions required to close the system:

- (a)  $s_0 = s_n = 0$  (“natural” splines),
- (b) slopes at the endpoints are given by  $f'(x_0) = 3$  and  $f'(x_n) = -3$ ,
- (c) the end cubics approach parabolas at their extremities,
- (d) the values of  $s_0$  and  $s_n$  are extrapolated linearly from the values at the neighboring nodes, i.e.,  $s_1, s_2$  and  $s_{n-2}, s_{n-1}$ , respectively.

Plot the four interpolants together with the original data on a single plot using different colors (make sure to provide a legend!).

HINT — see the four boxed points on page 172 in the textbook by Gerald & Wheatley for relevant formulas; you may start by modifying the code `spline_01.m` posted on the course webpage.

(4 points)

2. You are given a vector  $\mathbf{u} = [1, 2]^T \in \mathbb{R}^2$ . Consider a family of basis vectors in  $\mathbb{R}^2$  of the form

$$\begin{aligned} \mathbf{e}_1 &= [1, 0]^T, \\ \mathbf{e}_2 &= [\cos(\theta), \sin(\theta)]^T, \end{aligned} \tag{1}$$

where  $\theta \in (0, \pi/2]$ . Implement an algorithm that, for a given value of  $\theta$ , will perform decomposition of the vector  $\mathbf{u}$  in the basis  $\{\mathbf{e}_1, \mathbf{e}_2\}$ , i.e., will find the coefficients  $u_1 = u_1(\theta)$  and  $u_2 = u_2(\theta)$  such that  $\mathbf{u} = u_1(\theta)\mathbf{e}_1 + u_2(\theta)\mathbf{e}_2$ . Then

- (a) on three separate figures plot the vectors of the primal and dual bases,  $\{\mathbf{e}_1, \mathbf{e}_2\}$  and  $\{\mathbf{e}^1, \mathbf{e}^2\}$  respectively, for the following values of the angle  $\theta = \pi/12, \pi/4, \pi/2$ ; use the same aspect ratio for the horizontal and vertical axes (command `axis equal`),
- (b) plot the coefficients  $u_1(\theta)$  and  $u_2(\theta)$  on a single plot as a function of  $\theta \in (0, \pi/2]$  using a step size of  $\Delta\theta = 0.01$ ,
- (c) verify that the decomposition  $\mathbf{u} = u_1(\theta)\mathbf{e}_1 + u_2(\theta)\mathbf{e}_2$  is indeed correct for three values of  $\theta$ , e.g.,  $\theta = \pi/12, \pi/4, \pi/2$ ; what happens for  $\theta = 0$ ?

HINT — note that for *nonorthogonal* bases, such as (1), the coefficients are calculated as  $u_1 = (\mathbf{u}, \mathbf{e}^1)$  and  $u_2 = (\mathbf{u}, \mathbf{e}^2)$ , where  $(\cdot, \cdot)$  denotes the inner product in  $\mathbb{R}^2$ , whereas  $\mathbf{e}^1$  and  $\mathbf{e}^2$  are elements of the *dual* basis defined so that  $(\mathbf{e}_i, \mathbf{e}^j) = \delta_{ij}$  ( $\delta_{ij}$  is the Kronecker symbol).

(4 points)