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> ## Assignment #9 Mast 334/Math 354 Solutions
> ## Problems 1e and 2e page 506:
> f:=x->cos(x)/2+sin(2*x)/3; ## x in [0,1]
# Linear least squares : P1(x)=ax+b
# Equations:
EQ1:= a*int(x^2,x=0..1.0) +
b*int(x,x=0..1.0)=int(x*f(x),x=0..1.0);
EQ2:= a*int(x,x=0..1.0) +
b*int(1,x=0..1.0)=int(f(x),x=0..1.0);
      f := x -> 1/2 cos(x) + 1/3 sin(2 x)
      EQ1 := 0.3333333333 a + 0.5000000000 b = 0.3360192370
      EQ2 := 0.5000000000 a + 1.0 b = 0.6567599652
> solve({EQ1,EQ2},{a,b});
      { b = 0.6109244388, a = 0.09167105284 }
> ## Answer: P1(x)=0.091671*x+0.610924
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##
# Quadratic least squares : P2(x)=ax^2+bx+c
# Equations:
a:='a':b:='b':c:='c':
EQ1:= a*int(x^4,x=0..1.0) + b*int(x^3,x=0..1.0) +
c*int(x^2,x=0..1.0)=int(x^2*f(x),x=0..1.0);
EQ2:= a*int(x^3,x=0..1.0) + b*int(x^2,x=0..1.0)+
c*int(x,x=0..1.0)=int(x*f(x),x=0..1.0);
EQ3:= a*int(x^2,x=0..1.0) + b*int(x,x=0..1.0)+
c*int(1,x=0..1.0)=int(f(x),x=0..1.0);
      EQ1 := 0.2000000000a + 0.2500000000b + 0.3333333333c = 0.2224619543
      EQ2 := 0.2500000000a + 0.3333333333b + 0.5000000000c = 0.3360192370
      EQ3 := 0.3333333333a + 0.5000000000b + 1.0 c = 0.6567599652
> solve({EQ1,EQ2,EQ3},{a,b,c});
      { a = -0.7375119328, c = 0.4880057831, b = 0.8291829861 }
> ## Answer: P2(x)=-0.737511*x^2+0.829182*x+0.488006
>
> ## Problem 11 page 506
> ## Laguerre polynomials on [0,infinity) with w(x)=exp(-x)
L0:=x->1;
      L0 := 1
> w:=x->exp(-x);
B1:=int(x*w(x),x=0.0..infinity)/int(w(x),x=0.0..infinity);

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$$w := x \rightarrow e^{(-x)}$$

$$B1 := 1.000000000$$

> L1:=x->x-1;

Just to check we calculate

int(L0(x)*L1(x)*w(x),x=0.0..infinity);

$$L1 := x \rightarrow x - 1$$

$$-0.4857225733 \cdot 10^{-16}$$

> ## It is practically 0

B2:=int(x*w(x)*L1(x)^2,x=0.0..infinity)/int(w(x)*L1(x)^2,x=0.0..infinity);

C2:=int(x*w(x)*L1(x)*L0(x),x=0.0..infinity)/int(w(x)*L0(x)^2,x=0.0..infinity);

$$B2 := 3.000000000$$

$$C2 := 1.000000000$$

> L2:=x->(x-3)*L1(x)-1*L0(x);expand(L2(x));

$$L2 := x \rightarrow (x - 3) L1(x) - L0(x)$$

$$x^2 - 4x + 2$$

> ## Just to check we calculate

int(L0(x)*L2(x)*w(x),x=0.0..infinity);

int(L1(x)*L2(x)*w(x),x=0.0..infinity);

$$0.260208538210^{-16}$$

$$0.428259858110^{-16}$$

>

B3:=int(x*w(x)*L2(x)^2,x=0.0..infinity)/int(w(x)*L2(x)^2,x=0.0..infinity);

C3:=int(x*w(x)*L2(x)*L1(x),x=0.0..infinity)/int(w(x)*L1(x)^2,x=0.0..infinity);

$$B3 := 5.000000000$$

$$C3 := 4.000000000$$

> L3:=x->(x-5)*L2(x)-4*L1(x);expand(L3(x));

$$L3 := x \rightarrow (x - 5) L2(x) - 4 L1(x)$$

$$x^3 - 9x^2 + 18x - 6$$

> ## Just to check we calculate

int(L0(x)*L3(x)*w(x),x=0.0..infinity);

int(L1(x)*L3(x)*w(x),x=0.0..infinity);

int(L2(x)*L3(x)*w(x),x=0.0..infinity);

$$0.1419221632 \cdot 10^{-15}$$

0.7315654159 10⁻¹⁶

-0.5697827582 10⁻¹⁵

> ### Problem 12b page 507

> f:=x->exp(-x);

$$f := x \rightarrow e^{(-x)}$$

> ## Calculating coefficients:

a0:=int(f(x)*L0(x)*w(x),x=0.0..infinity)/int(w(x)*L0(x)^2,x=0.0..infinity);

a1:=int(f(x)*L1(x)*w(x),x=0.0..infinity)/int(w(x)*L1(x)^2,x=0.0..infinity);

a2:=int(f(x)*L2(x)*w(x),x=0.0..infinity)/int(w(x)*L2(x)^2,x=0.0..infinity);

a3:=int(f(x)*L3(x)*w(x),x=0.0..infinity)/int(w(x)*L3(x)^2,x=0.0..infinity);

a0 := 0.5000000000

a1 := -0.2500000000

a2 := 0.06250000000

a3 := -0.01041666667

> ## Linear:

P1:=x->a1*L1(x)+a0*L0(x):expand(P1(x));
-0.2500000000 x + 0.7500000000

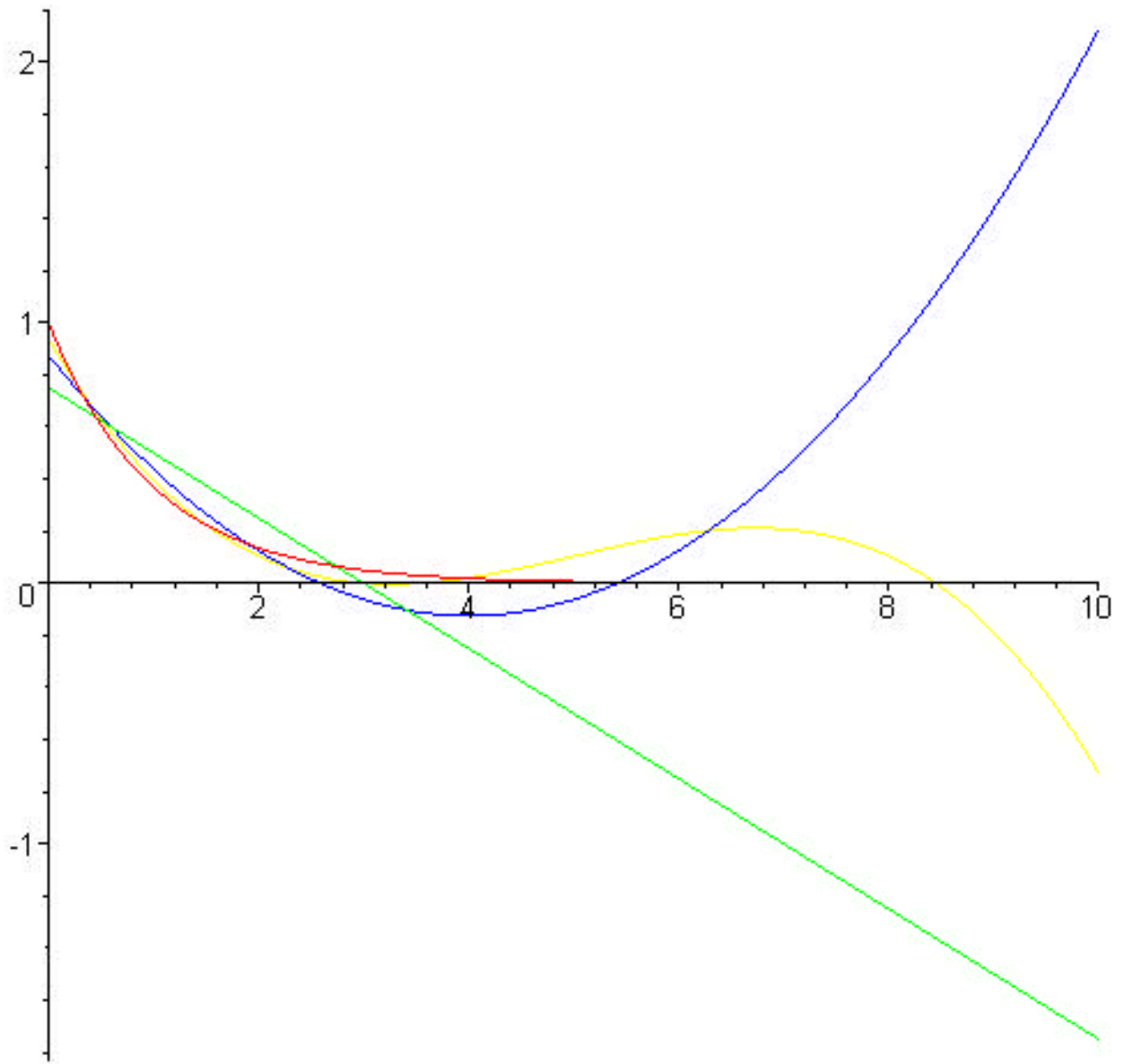
> ## Quadratic:

P2:=x->P1(x)+a2*L2(x):expand(P2(x));
-0.5000000000 x + 0.8750000000 + 0.0625000000 x²

> ## Cubic:

P3:=x->P2(x)+a3*L3(x):expand(P3(x));
-0.6875000000 x + 0.9375000000 + 0.1562500000 x² - 0.01041666667 x³

> plot([f,P1,P2,P3],0..10,color=[red,green,blue,yellow]);



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