

Mathematics (MEI)

Advanced GCE 4776

Numerical Methods

Mark Scheme for June 2010

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| | | | | | | | | | | |
|-------------|--|-----|----------|----------|--------------------------------|----------|----------|----------|---|--------|
| 1(i) | x | LHS | | RHS | | | | | | |
| | 1 | 1 | < | 2 | (Change of sign implies root.) | | | | | |
| | 2 | 0.5 | > | -1 | (or equivalent) | | | | | [M1A1] |
| | r | 0 | | 1 | 2 | 3 | 4 | 5 | 6 | |
| | x_r | 1.5 | 1.333333 | 0.818182 | 0.429078 | 0.355127 | 0.347961 | 0.347352 | | [M1A1] |
| | State or clearly imply convergence outside the interval (1, 2) | | | | | | | | | [E1] |

| | | | | | | | | | | |
|-------------|-----------------------------------|-----|----------|----------|----------|------------------------------|----------|----------|----------|-----------|
| (ii) | E.g. $x_{r+1} = \sqrt{(3 - 1/x)}$ | | | | | E.g. $x_{r+1} = 3/x - 1/x^2$ | | | | [B1] |
| | r | 0 | 1 | 2 | 3 | 0 | 1 | 2 | 3 | |
| | x_r | 1.5 | 1.527525 | 1.531452 | 1.532 | 1.5 | 1.555556 | 1.515306 | 1.544287 | |
| | | | | 4 | 5 | | 4 | 5 | | [M1A1] |
| | | | | 1.532077 | 1.532087 | | 1.523326 | 1.538438 | | [TOTAL 8] |

| | | | |
|-------------|--|-------------------------------------|-----------|
| 2(i) | Forward difference: | $(0.9996 - 0.9854)/0.2 = 0.071$ | [M1A1] |
| | Central difference: | $(0.9996 - 0.9508)/0.4 = 0.122$ | [M1A1] |
| | Central difference expected to be more accurate. | | [E1] |
| (ii) | Forward difference maximum: | $(0.99965 - 0.98535)/0.2 = 0.0715$ | [B1] |
| | Central difference maximum: | $(0.99965 - 0.95075)/0.4 = 0.12225$ | [B1] |
| | | | [TOTAL 7] |

| | | |
|-------------|---|-----------|
| 3(i) | r is the relative error (in X as an approximation to x) | [E1] |
| | $X^n = x^n (1 + r)^n$ $(1 + r)^n = 1 + nr$ (provided r is small) | [M1M1A1] |
| (ii) | G^2 (= 0.332 929, not required) is about 0.08% smaller than g^2 | |
| | \sqrt{G} (= 0.795 605, not required) is about 0.02% smaller than \sqrt{g} | [M1A1A1] |
| | | [TOTAL 7] |

| | | | | | | | | |
|-------------|--|-----------|------------------------------------|-----------|-----------|---------|----------|------------|
| 4(i) | x | sin + tan | $2x$ | error | rel error | accept: | +ve, +ve | |
| | 0.2 | 0.401379 | 0.4 | -0.00138 | -0.00344 | | -ve, +ve | [M1A1A1A1] |
| | 0.1 | 0.200168 | 0.2 | -0.00017 | -0.00084 | | -ve, -ve | |
| (ii) | $2 \times 0.2^3 / k = 0.00138$ gives $k = 11.59$ | | Either of these (or other methods) | [M1A1] | | | | |
| | $2 \times 0.1^3 / k = 0.00017$ gives $k = 11.76$ | | to suggest $k = 12$ | [B1] | | | | |
| | | | | [TOTAL 7] | | | | |

| | | |
|----------|---|------------|
| 5 | Data not equally spaced in x | [E1] |
| | $f(x) = -10(x-3)(x-6) / (1-3)(1-6) - 12(x-1)(x-6) / (3-1)(3-6) + 30(x-1)(x-3) / (6-1)(6-3)$ | |
| | $f(x) = -(x^2 - 9x + 18) + 2(x^2 - 7x + 6) + 2(x^2 - 4x + 3)$ | [M1A1A1A1] |
| | $= 3x^2 - 13x$ | [A1] |
| | | [A1] |
| | | [TOTAL 7] |

| | | | | | |
|--------------|--|---|---|--------------------------|---------------------|
| 6(i) | <i>h</i> | <i>M</i> | <i>T</i> | <i>S</i> | |
| | 0.8 | 1.547953 | 1.611209 | 1.569038 | <i>M</i> : [M1A1A1] |
| | 0.4 | 1.563639 | 1.579581 | 1.568953 | <i>T</i> : [M1A1] |
| | 0.2 | 1.567619 | 1.571610 | 1.568949 | <i>S</i> : [M1A1] |
| | | | | | [subtotal 7] |
| (ii) | 1.56895 appears justified | | Comparison of last two <i>S</i> values, e.g.: | | [B1] |
| | last change in <i>S</i> is -0.000004; next change negligible | | | | [E1] |
| | | | | | [subtotal 2] |
| (iii) | <i>h</i> | <i>M</i> error | <i>T</i> error | | |
| | 0.8 | -0.02100 | 0.04226 | <i>accept consistent</i> | |
| | 0.4 | -0.00531 | 0.01063 | <i>use of other sign</i> | |
| | 0.2 | -0.00133 | 0.00266 | <i>convention</i> | [M1A1A1] |
| | (A) | <i>M</i> errors are about half the <i>T</i> errors so <i>M</i> is twice as accurate as <i>T</i> | | | [E1A1] |
| | (B) | Errors for both <i>T</i> and <i>M</i> reduce by a factor of 4 as <i>h</i> is halved so the rates of convergence are the same, both second order | | | [E1] |
| | | | | | [A1A1] |
| | | | | | [subtotal 8] |
| | | | | | [TOTAL 17] |

| | | | | | | |
|-------------|---|----------|----------|----------|------------------------------|---------------|
| 7(i) | f(0) = 5, f(1) = -2. (Change of sign implies root.) | | | | | [M1A1] |
| | f'(x) = 5x ⁴ - 8 hence N-R formula | | | | | [M1A1] |
| | <i>r</i> | 0 | 1 | 2 | 3 | 4 |
| | <i>x_r</i> | 0.5 | 0.634146 | 0.638232 | 0.638238 | 0.638238 |
| | differences | | 0.134146 | 0.004086 | 5.98E-06 | 1.29E-11 |
| | ratios | | | 0.030457 | 0.001462 | 2.17E-06 |
| | The ratios of differences are decreasing (fast) so process is faster than first order | | | | | [E1] |
| | | | | | | [subtotal 11] |
| (ii) | <i>r</i> | 0 | 1 | 2 | 3 | 4 |
| | <i>x_r</i> | 1.4 | 1.5 | 1.458054 | 1.462741 | 1.46312 |
| | f(<i>x_r</i>) | -0.82176 | 0.59375 | -0.0747 | -0.00559 | 5.99E-05 |
| | root is 1.46 correct to 3 sf | | | | | [M1A1A1] |
| | | | | | | [A1] |
| | differences | | 0.1 | -0.04195 | 0.004687 | 0.000379 |
| | ratios | | | -0.41946 | -0.11175 | 0.080876 |
| | The ratios of differences are decreasing (fast) so process is faster than first order | | | | | [E1] |
| | | | | | <i>accept 'second order'</i> | [subtotal 8] |
| | | | | | | [TOTAL 19] |

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