

國立中央大學八十四學年度碩士班研究生入學試題卷

所別: 數學研究所

組

科目: 數值分析

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1. (10 points) Find the Newton interpolating polynomial for these function values:

x	3	1	5	6
$f(x)$	1	-3	2	4

2. (20 points) Let

$$A = \begin{pmatrix} 4 & -1 & 1 \\ -1 & 4.25 & 2.75 \\ 1 & 2.75 & 3.5 \end{pmatrix}$$

2.1 Use Gaussian elimination with scaled row pivoting and determine the factorization of the form $PA = LU$.

2.2 Find the Cholesky factorizations of the matrix A .

3.1 (10 points) State the Gershgorin's Theorem.

3.2 (10 points) Without Computing them, prove that the eigenvalues of the matrix

$$A = \begin{pmatrix} -1+i & 0 & \frac{1}{4} \\ \frac{1}{4} & 1 & \frac{1}{4} \\ 1 & 1 & 3 \end{pmatrix}$$

satisfy the inequality $\frac{1}{2} \leq |\lambda| \leq 5$.

4. (20 points) Carry out one iteration of Newton's method from $x = 2$ for the function $f(x) = x^4 - 12x^3 + 47x^2 - 60x$. Which root are you converging to? What happens if you start from $x = 1$?

5. (10 points) Suggest ways to avoid loss of significance in these calculations:

5.1 $x - \sin x$.

5.2 $\sqrt{x^2 + 1} - x$.

6. (10 points) Suppose that the bisection method is started with the interval $[2, 18]$. How many steps should be taken to compute a root with relative accuracy of one part in 10^{-13} ?

7. (10 points) Prove that if a matrix A is positive definite and symmetric, then its eigenvalues are real and positive.