

Hw12 - Alan Ho

OK to post

1) i) $x \rightarrow x^3 - 6x^2 + 12x - 6$

$$x = x^3 - 6x^2 + 12x - 6$$

$$x^3 - 6x^2 + 12x - 6$$

Fixed points
 $x = 1, 2, 3$

$x = 1$ not stable

$$f'(2) = 12 - 24 + 12 = 0 \text{ stable}$$

$$f'(x) = 3x^2 - 12x + 12$$

$$f'(3) = 3 > 1 \text{ not stable}$$

$$f'(1) = 3 - 12 + 12 = 3 > 1$$

ii) $x \rightarrow x^4 - \frac{13x^2}{36} + x + \frac{1}{36}$

$$x = x^4 - \frac{13x^2}{36} + x + \frac{1}{36}$$

$$x^4 - \frac{13x^2}{36} + \frac{1}{36}$$

$x = \frac{1}{3}$ stable

$$f'(x) = 4x^3 - \frac{13x}{18} + 1$$

$$f'(\frac{1}{3}) = 4(\frac{1}{3})^3 - \frac{13}{18}(\frac{1}{3}) + 1 = \frac{4}{27} - \frac{13}{54} + 1 = \frac{49}{54} < 1$$

2) i) $f(x, y) = \sqrt{x+4y}$ e (1, 2)

$$f_x = \frac{1}{2\sqrt{x+4y}}$$

$$f_y = \frac{2}{\sqrt{x+4y}}$$

$$f(x, y) = f(x_0, y_0) + f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0)$$

$$f(1, 2) = f(1, 2) + f_x(1, 2)(1 - 0.95) + f_y(1, 2)(2 - 1.02)$$

$$= \sqrt{5} + \frac{1}{2\sqrt{5}}(0.05) + \frac{2}{\sqrt{5}}(0.98)$$

$$\approx \boxed{3.66}$$

$$f(1, 2) = \boxed{3}$$

$$f(0.95, 1.02) = \boxed{2.24}$$

ii) $f(x, y, z) = x^3 y^4 z^5$

$$f_x = 3x^2 y^4 z^5$$

$$f_y = 4x^3 y^3 z^5$$

$$f_z = 5x^3 y^4 z^4$$

$$f(1, 1, 1) \approx 1 + 3(1 - 1.01) + 4(1 - 1.02) + 5(1 - 0.99)$$

$$\approx \boxed{0.94}$$

$$f(1, 1, 1) = 1$$

$$f(1.01, 1.02, 0.99) = \boxed{1.06}$$

iii) $f(x_1, x_2, x_3, x_4) = \sqrt{x_1 + x_2 + x_3 + x_4}$ e (1, 1, 1, 1)

$$f_x = f_y = f_z = f_w = \frac{1}{2\sqrt{x_1 + x_2 + x_3 + x_4}}$$

$$f(1, 1, 1, 1) \approx \sqrt{4} + \frac{1}{4}(1 - 1.01) + \frac{1}{4}(1 - 1.02) + \frac{1}{4}(1 - 0.99) + \frac{1}{4}(1 - 0.99)$$

$$\approx \boxed{2}$$

$$f(1.01, 1.01, 0.99, 0.99) = \boxed{2}$$

5) If all of its eigenvalues from the Jacobian matrix has absolute value < 1 it is stable because eigenvalues on the distance b/w each fixed point and the function, so if they are < 1 the distance is getting smaller in stabilizing to that point.

3) $x = \frac{x}{y+1}$ $y = \frac{y}{x+1}$

$$dx_x = \frac{1}{y+1}$$

$$dy_y = \frac{-x}{(y+1)^2}$$

$$dy_x = \frac{-y}{(x+1)^2}$$

$$dx_y = \frac{1}{x+1}$$

$$J = \begin{bmatrix} \frac{1}{2} & -\frac{1}{4} \\ -\frac{1}{4} & \frac{1}{2} \end{bmatrix}$$

4) $x = x+y+z$ $y = x^2+y^2+z^2$ $z = x^3+y^3+z^3$

$$J = \begin{bmatrix} 1 & 1 & 1 \\ 2x & 2y & 2z \\ 3x^2 & 3y^2 & 3z^2 \end{bmatrix}$$

$$J(1,1) = \begin{bmatrix} 1 & 1 & 1 \\ 2 & 2 & 2 \\ 3 & 3 & 3 \end{bmatrix}$$