Oxford Cambridge and RSA

## Thursday 21 October 2021 - Afternoon

## AS Level Further Mathematics B (MEI)

## Y414/01 Numerical Methods

## Time allowed: 1 hour 15 minutes

You must have:

- the Printed Answer Booklet
- the Formulae Booklet for Further Mathematics B (MEI)
- a scientific or graphical calculator


## INSTRUCTIONS

- Use black ink. You can use an HB pencil, but only for graphs and diagrams.
- Write your answer to each question in the space provided in the Printed Answer Booklet. If you need extra space use the lined pages at the end of the Printed Answer Booklet. The question numbers must be clearly shown.
- Fill in the boxes on the front of the Printed Answer Booklet.
- Answer all the questions.
- Where appropriate, your answer should be supported with working. Marks might be given for using a correct method, even if your answer is wrong.
- Give your final answers to a degree of accuracy that is appropriate to the context.
- Do not send this Question Paper for marking. Keep it in the centre or recycle it.


## INFORMATION

- The total number of marks for this paper is $\mathbf{6 0}$.
- The marks for each question are shown in brackets [ ].
- This document has 12 pages.


## ADVICE

- Read each question carefully before you start your answer.

Answer all the questions.
1 The table shows 3 values of $x$ and the associated values of $\mathrm{f}(x)$.

| $x$ | -1 | 1 | 2 |
| :---: | :---: | :---: | :---: |
| $\mathrm{f}(x)$ | 0.7 | -3.56 | -4.94 |

(a) Use Lagrange's method to construct the interpolating polynomial of degree 2 for the values in the table, giving your answer in the form
$a x^{2}+b x+c$
where $a, b$ and $c$ are constants to be determined.
(b) Explain why it is not possible to use Newton's forward difference interpolation formula for these values.

2 The table shows 2 values of $x$ and the associated values of $\mathrm{f}(x)$. The values of $x$ are exact and the values of $\mathrm{f}(x)$ have been rounded to 3 decimal places.

| $x$ | 29.5 | 29.7 |
| :--- | :---: | :---: |
| $\mathrm{f}(x)$ | 0.492 | 0.495 |

(a) Determine the maximum possible range of values of $\frac{29.7-29.5}{\mathrm{f}(29.7)-\mathrm{f}(29.5)}$.
(b) Explain why your answer to part (a) is so large.
(c) Amir states that the maximum error in using the rounded values of $\mathrm{f}(x)$ to estimate $\frac{29.7-29.5}{\mathrm{f}(29.7)-\mathrm{f}(29.5)}$ is the same as the maximum error in using the rounded values of $\mathrm{f}(x)$ to estimate $\frac{29.7}{\mathrm{f}(29.7)}-\frac{29.5}{\mathrm{f}(29.5)}$.
Without doing any more calculations, explain whether or not he is correct.

3 The table shows 3 values of $x$ and the associated values of $\mathrm{f}(x)$.

| $x$ | 2 | 2.05 | 2.1 |
| :---: | :---: | :---: | :---: |
| $\mathrm{f}(x)$ | 1.386294 | 1.471572 | 1.558068 |

(a) Use the forward difference method to find two estimates of $\mathrm{f}^{\prime}(2)$.
(b) Explain why it is not possible to use the central difference method in this case.
(c) Explain why it is generally preferable to use the central difference method instead of the forward difference method.
$4 \quad$ Fig. 4.1 shows the graph of $y=\ln x-3 \sqrt{x}+4$.


Fig. 4.1
The equation $\mathrm{f}(x)=0$ where $\mathrm{f}(x)=\ln x-3 \sqrt{x}+4$ has two roots, $\alpha$ and $\beta$, where $\alpha>\beta$.
The Newton-Raphson method is to be used to solve the equation.
(a) On the copy of Fig. 4.1 in the Printed Answer Booklet, illustrate how the Newton-Raphson method finds $x_{1}$ with a starting value of $x_{0}=1$.

The spreadsheet output in Fig. 4.2 shows some iterates, together with some further analysis, when the Newton-Raphson method is used with a starting value of $x_{0}=0.5$.

| $r$ | $x_{r}$ | difference | ratio |
| :---: | :--- | :---: | :---: |
| 0 | 0.5 |  |  |
| 1 | 10.27192 | 9.771918 |  |
| 2 | 1.408102 | -8.86382 | -0.90707 |
| 3 | 2.820512 | 1.412411 | -0.15935 |
| 4 | 2.817921 | -0.00259 | -0.00183 |

Fig. 4.2
(b) Determine whether $\alpha=2.817921$ correct to $\mathbf{6}$ decimal places.
(c) Explain what the entries in the ratio column in Fig. 4.2 tell you about the order of convergence of this sequence of estimates.

Fig. 4.3 shows the spreadsheet output when the Newton-Raphson method is used with a starting value of $x_{0}=0.1$.

|  | I | J |
| :--- | :--- | :--- |
| 4 | $r$ | $x_{r}$ |
| 5 | 0 | 0.1 |
| 6 | 1 | -0.0424 |
| 7 | 2 | \#NUM! |

Fig. 4.3
(d) Explain why \#NUM! is displayed in cell J7.

The method of false position is used to find $\beta$. Some spreadsheet output showing the method being applied is shown in Fig. 4.4.

|  | N | O | P | Q | R | S |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 3 | $a$ | $\mathrm{f}(a)$ | $b$ | $\mathrm{f}(b)$ | $x_{\text {new }}$ | $\mathrm{f}\left(x_{\text {new }}\right)$ |
| 4 | 0.01 | -0.90517 | 0.1 | 0.74873 | 0.05926 | 0.44384 |
| 5 | 0.01 | -0.90517 | 0.05926 | 0.44384 | 0.04305 | 0.23216 |
| 6 | 0.01 | -0.90517 | 0.04305 | 0.23216 | 0.0363 | 0.11256 |
| 7 | 0.01 | -0.90517 | 0.0363 | 0.11256 | 0.03339 | 0.05242 |
| 8 | 0.01 | -0.90517 | 0.03339 | 0.05242 | 0.03211 | 0.02393 |
| 9 | 0.01 | -0.90517 | 0.03211 | 0.02393 | 0.03154 | 0.01082 |
| 10 | 0.01 | -0.90517 | 0.03154 | 0.01082 | 0.03129 | 0.00487 |
| 11 | 0.01 | -0.90517 | 0.03129 | 0.00487 | 0.03118 | 0.00219 |
| 12 | 0.01 | -0.90517 | 0.03118 | 0.00219 | 0.03112 | 0.00098 |
| 13 |  |  |  |  |  |  |

Fig. 4.4
(e) Determine the values which would be displayed in row 13 of the output, giving your answers correct to 5 decimal places where appropriate.
(f) State the value of $\beta$ as accurately as you can, justifying the precision quoted.
(g) The formula in cell P9 is $=\operatorname{IF}(\mathrm{S} 8>0, \mathrm{R} 8, \mathrm{P} 8)$

Give a similar formula for cell N 9 .

5 A student is trying to find an accurate approximation to $\int_{1}^{3} \mathrm{f}(x) \mathrm{d} x$ using the trapezium rule, the midpoint rule and Simpson's rule. Some of the spreadsheet output she has generated is shown below. Some of the values are missing.

|  | A | B | C | D | E | F |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 | $n$ | $T_{n}$ | $M_{n}$ | $S_{2 n}$ | difference | ratio |
| 2 | 1 | 2.888888889 | 2 |  |  |  |
| 3 | 2 | 2.444444444 | 2.162175402 | 2.256265083 |  |  |
| 4 | 4 | 2.303309923 | 2.224831272 | 2.250990823 | -0.005274 |  |
| 5 | 8 | 2.264070598 |  | 2.250517186 | -0.000474 | 0.0898 |
| 6 | 16 | 2.253905539 | 2.248772298 | 2.250483378 | $-3.38 \mathrm{E}-05$ | 0.07138 |
| 7 | 32 | 2.251338918 | 2.250052312 | 2.250481181 | $-2.2 \mathrm{E}-06$ | 0.06499 |

(a) Use the information in the output to determine the values in cells

- D2,
- E3,
- F4,
- C5.
(b) Use extrapolation to determine the value of $\int_{1}^{3} \mathrm{f}(x) \mathrm{d} x$ as accurately as you can, justifying the
precision quoted.
[5]


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Turn over for the next question

6 James is investigating relative error. He uses $\mathrm{E}^{n}=2.718^{n}$ to approximate $\mathrm{e}^{n}$, and calculates the relative error for various values of $n$. Some of his results are shown in the spreadsheet output in Fig. 6.1.

|  | C | D | E | F | G |
| :--- | :--- | :---: | :---: | :---: | :---: |
| 3 | $n$ | 1 | 2 | 3 | 4 |
| 4 | $\mathrm{e}^{n}$ | 2.7182818 | 7.3890561 | 20.0855369 | 54.5981500 |
| 5 | $\mathrm{E}^{n}$ | 2.718 | 7.387524 | 20.0792902 | 54.5755109 |
| 6 | Rel. error | -0.0001037 | -0.0002073 | -0.0003110 | -0.0004147 |
| 7 | $-0.0001037 n$ | -0.0001037 | -0.0002074 | -0.0003110 | -0.0004147 |

## Fig. 6.1

(a) Give a suitable formula for cell D6.

Let $y$ be the relative error when $\mathrm{E}^{n}$ is used to approximate $\mathrm{e}^{n}$, and $x$ be the relative error when $\mathrm{E}^{1}$ is used to approximate $\mathrm{e}^{1}$.
(b) Write down a formula for $y$ in terms of $x$ which could be used to model the relationship between $y, x$ and $n$.
(c) Determine whether the model holds for $n=5$.

James tests the model again, this time using $\mathrm{F}^{n}=2.7^{n}$ to approximate $\mathrm{e}^{n}$. Some of his results are shown in the spreadsheet output in Fig. 6.2.

|  | C | D | E | F | G |
| :--- | :--- | :---: | :---: | :---: | :---: |
| 10 | $n$ | 1 | 2 | 3 | 4 |
| 11 | $\mathrm{e}^{n}$ | 2.7182818 | 7.3890561 | 20.08553692 | 54.59815003 |
| 12 | $\mathrm{~F}^{n}$ | 2.7 | 7.29 | 19.683 | 53.1441 |
| 13 | Rel. error | -0.0067255 | -0.0134058 | -0.02004113 | -0.02663186 |
| 14 | $-0.0067255 n$ | -0.0067255 | -0.0134510 | -0.02017653 | -0.02690204 |

Fig. 6.2
(d) Identify a limitation of the model found in part (b).

James carries out some further analysis, which is shown in the spreadsheet output in Fig. 6.3.

|  | C | D | E | F | G |
| :--- | :--- | :--- | :--- | :--- | :--- |
| 17 | $n$ | 1 | 2 | 3 | 4 |
| 18 | $1 / n$ | 1 | 0.5 | 0.333333333 | 0.25 |
| 19 | $\mathrm{e}^{\frac{1}{n}}$ | 2.71828183 | 1.6487213 | 1.395612425 | 1.284025417 |
| 20 | $\mathrm{E}^{\frac{1}{n}}$ | 2.718 | 1.6486358 | 1.395564192 | 1.283992134 |
| 21 | Rel. error | -0.0001037 | $-5.184 \mathrm{E}-05$ | $-3.4561 \mathrm{E}-05$ | $-2.5921 \mathrm{E}-05$ |
| 22 |  | -0.0001037 | $-5.184 \mathrm{E}-05$ | $-3.456 \mathrm{E}-05$ | $-2.592 \mathrm{E}-05$ |

Fig. 6.3
(e) Write $-2.592 \mathrm{E}-05$ in standard mathematical notation.
(f) The formula in cell E22 is $=\mathrm{E} 18 * \$ \mathrm{D} \$ 21$

This formula has been copied across row 22 so that equivalent formulae are in cells F22 and G22.

Explain the purpose of the $\$$ symbols.
(g) Suggest how the model identified in part (b) could be adapted to give a formula for $z$, the relative error when $\mathrm{E}^{\frac{1}{n}}$ is used to approximate $\mathrm{e}^{\frac{1}{n}}$, in terms of $x$ and $n$.

7 The equation $\mathrm{f}(x)=0$ where $\mathrm{f}(x)=0.9^{x} \times x^{2}-x-1$ has a root $\alpha$, such that $\alpha \approx 1.87$.
Sundip is considering using the iterative formula $x_{n+1}=g\left(x_{n}\right)=\sqrt{\frac{x_{n}+1}{0.9^{x_{n}}}}$ to find $\alpha$ to a greater precision.
(a) Use the central difference method with $h=0.005$ to determine an estimate of $\mathrm{g}^{\prime}(1.87)$.
(b) Explain how your answer to part (a) would influence Sundip's decision.

Sundip decides to use the iterative formula given above with $x_{0}=2$. Her spreadsheet output, together with some further analysis, is shown.

|  | N | O | P | Q |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| 10 | $r$ | $x_{r}$ | difference | ratio |  |
| 11 | 0 | 2 |  |  |  |
| 12 | 1 | 1.9245009 | -0.0754991 |  |  |
| 13 | 2 | 1.8925878 | -0.0319131 | 0.4227 |  |
| 14 | 3 | 1.8790715 | -0.0135163 | 0.4235 |  |
| 15 | 4 | 1.8733418 | -0.0057297 | 0.4239 |  |
| 16 | 5 | 1.8709120 | -0.0024298 | 0.4241 |  |
| 17 | 6 | 1.8698814 | -0.0010306 | 0.4241 |  |
| 18 | 7 | 1.8694442 | -0.0004372 | 0.4242 |  |
| 19 | 8 | 1.8692588 | -0.0001854 | 0.4242 |  |
| 20 | 9 | 1.8691801 | $-7.8660 \mathrm{E}-05$ | 0.4242 |  |

(c) Write down suitable cell formulae for

- cell P12,
- cell Q13.
(d) Explain what the entries in column Q tell you about the order of convergence of the estimates in column O .
(e) Without doing any more calculations, state the value of $\alpha$ as accurately as you can, justifying the precision quoted.
(f) Use the relaxed iteration $x_{n+1}=(1-\lambda) x_{n}+\lambda \mathrm{g}\left(x_{n}\right)$, with $\lambda=1.736$ and $x_{0}=2$ to determine the value of $\alpha$ correct to $\mathbf{8}$ decimal places.


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