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Институт компьютерных наук и кибербезопасности
Высшая школа программной инженерии

Лабораторная работа №3
по дисциплине «Вычислительная математика»

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Задание

ВАРИАНТ N 28

Решить систему дифференциальных уравнений:

$$\begin{aligned} \frac{dx_1}{dt} &= -130x_1 + 900x_2 + e^{-10t}; & \frac{dx_2}{dt} &= 30x_1 - 300x_2 + \ln(1 + 100t^2); \\ x_1(0) &= 3, & x_2(0) &= -1; & t &\in [0, 0.15] \end{aligned}$$

следующими способами с одним и тем же шагом печати $h_{\text{print}} = 0.0075$:

I) по программе **RKF45** с $\text{EPS}=0.0001$;

II) методом Рунге-Кутты 3-й степени точности

$$z_{n+1} = z_n + (2k_1 + 3k_2 + 4k_3) / 9, \quad k_1 = hf(t_n, z_n);$$

$$k_2 = hf(t_n + h / 2, z_n + k_1 / 2); \quad k_3 = hf(t_n + 3h / 4, z_n + 3k_2 / 4);$$

с двумя постоянными шагами интегрирования:

a) $h_{\text{int}} = 0.0075$

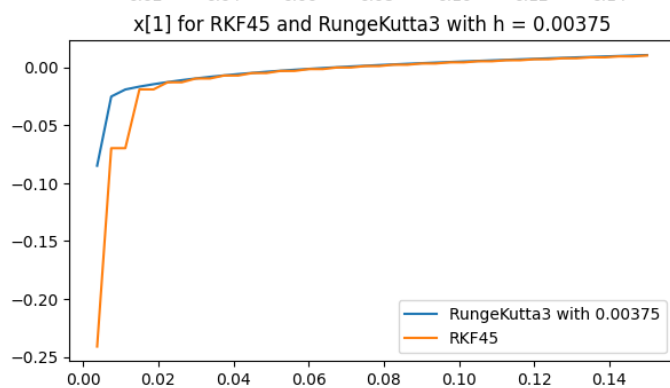
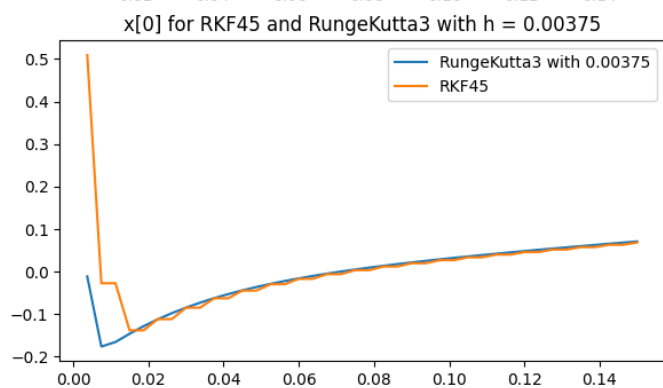
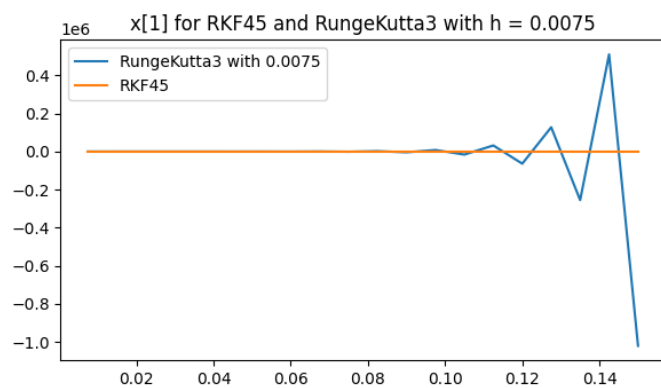
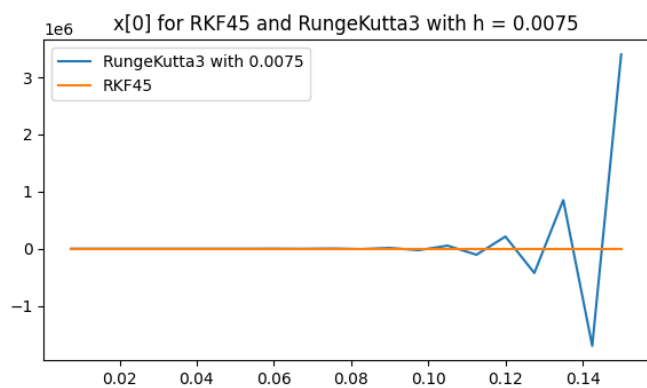
б) любой другой, позволяющий получить качественно верное решение.

Сравнить результаты.

Результаты

RKF45:				RungeKutta h = 0.0075			
0.0075	-0.027447	-0.069666	flag = 2		-6.6743	1.9243	
0.015	-0.13819	-0.01886	flag = 2		12.824	-3.9075	
0.0225	-0.13819	-0.01886	flag = 4		-26.053	7.7698	
0.03	-0.084897	-0.0094653	flag = 2		51.797	-15.574	
0.0375	-0.084897	-0.0094653	flag = 4		-103.83	31.122	
0.045	-0.044712	-0.0047339	flag = 2		207.48	-62.263	
0.0525	-0.044712	-0.0047339	flag = 4		-415.08	124.51	
0.06	-0.017002	-0.0013309	flag = 2		830.09	-249.03	
0.0675	-0.017002	-0.0013309	flag = 4		-1660.2	498.07	
0.075	0.0034478	0.0013048	flag = 2		3320.4	-996.13	
0.0825	0.0034478	0.0013048	flag = 4		-6640.9	1992.3	
0.09	0.019719	0.0034965	flag = 2		13282	-3984.5	
0.0975	0.019719	0.0034965	flag = 4		-26563	7969	
0.105	0.033579	0.0054267	flag = 2		53127	-15938	
0.1125	0.033579	0.0054267	flag = 4		-1.0625e+05	31876	
0.12	0.046014	0.0071952	flag = 2		2.1251e+05	-63752	
0.1275	0.046014	0.0071952	flag = 4		-4.2502e+05	1.275e+05	
0.135	0.057555	0.0088551	flag = 2		8.5003e+05	-2.5501e+05	
0.1425	0.057555	0.0088551	flag = 4		-1.7001e+06	5.1002e+05	
0.15	0.068478	0.010434	flag = 2		3.4001e+06	-1.02e+06	

RKF45 with h = 0.00375:				RungeKutta h = 0.00375		
0.00375	0.50933	-0.24111	flag = 2	-0.011598	-0.084862	
0.0075	-0.027444	-0.069667	flag = 2	-0.17635	-0.025036	
0.01125	-0.027444	-0.069667	flag = 4	-0.1657	-0.018942	
0.015	-0.13819	-0.01886	flag = 2	-0.14633	-0.01645	
0.01875	-0.13819	-0.01886	flag = 4	-0.12839	-0.014396	
0.0225	-0.11181	-0.012715	flag = 2	-0.11229	-0.012557	
0.02625	-0.11181	-0.012715	flag = 4	-0.097834	-0.010899	
0.03	-0.084897	-0.0094653	flag = 2	-0.08484	-0.0093963	
0.03375	-0.084897	-0.0094653	flag = 4	-0.073128	-0.0080317	
0.0375	-0.062808	-0.0068847	flag = 2	-0.062545	-0.0067877	
0.04125	-0.062808	-0.0068847	flag = 4	-0.052952	-0.0056496	
0.045	-0.044712	-0.0047337	flag = 2	-0.044227	-0.004604	
0.04875	-0.044712	-0.0047337	flag = 4	-0.036264	-0.0036396	
0.0525	-0.029685	-0.0029084	flag = 2	-0.028968	-0.0027461	
0.05625	-0.029685	-0.0029084	flag = 4	-0.022255	-0.0019146	
0.06	-0.017002	-0.0013308	flag = 2	-0.016052	-0.0011374	
0.06375	-0.017002	-0.0013308	flag = 4	-0.010295	-0.00040762	
0.0675	-0.006101	5.8515e-05	flag = 2	-0.0049277	0.00028067	
0.07125	-0.006101	5.8515e-05	flag = 4	9.911e-05	0.00093264	
0.075	0.0034476	0.0013048	flag = 2	0.0048285	0.0015528	
0.07875	0.0034476	0.0013048	flag = 4	0.009298	0.0021451	
0.0825	0.011972	0.0024423	flag = 2	0.01354	0.002713	
0.08625	0.011972	0.0024423	flag = 4	0.017584	0.0032593	
0.09	0.019719	0.0034965	flag = 2	0.021454	0.0037866	
0.09375	0.019719	0.0034965	flag = 4	0.025171	0.0042972	
0.0975	0.026875	0.0044866	flag = 2	0.028753	0.004793	
0.10125	0.026875	0.0044866	flag = 4	0.032218	0.0052755	
0.105	0.033579	0.0054267	flag = 2	0.035579	0.0057462	
0.10875	0.033579	0.0054267	flag = 4	0.038847	0.0062063	
0.1125	0.039934	0.006327	flag = 2	0.042033	0.0066569	
0.11625	0.039934	0.006327	flag = 4	0.045146	0.0070988	
0.12	0.046014	0.0071952	flag = 2	0.048194	0.0075328	
0.12375	0.046014	0.0071952	flag = 4	0.051182	0.0079596	
0.1275	0.051875	0.0080366	flag = 2	0.054116	0.0083798	
0.13125	0.051875	0.0080366	flag = 4	0.057001	0.0087937	
0.135	0.057555	0.0088551	flag = 2	0.059842	0.0092018	
0.13875	0.057555	0.0088551	flag = 4	0.062641	0.0096045	
0.1425	0.063083	0.0096535	flag = 2	0.065401	0.010002	
0.14625	0.063083	0.0096535	flag = 4	0.068126	0.010395	
0.15	0.068478	0.010434	flag = 2	0.070816	0.010783	



Вывод

$$\begin{vmatrix} -130 - \lambda & 900 \\ 30 & -300 - \lambda \end{vmatrix} = (-130 - \lambda)(-300 - \lambda) - 30 \cdot 900 = 0$$
$$300 \cdot 130 + 130\lambda + 300\lambda + \lambda^2 - 27000 = 0$$
$$39000 + 430\lambda + \lambda^2 - 27000 = 0$$
$$\lambda^2 + 430\lambda + 12000 = 0$$
$$D = 430^2 - 4 \cdot 12000 = 184900 - 48000 = 136900 = 370^2$$
$$\lambda_1 = \frac{-430 + 370}{2} = -60 \quad \lambda_2 = \frac{-430 - 370}{2} = -400$$
$$h|-30| < 2,513 \quad h|-400| < 2,513$$
$$h < 0,083766 \quad h < 0,0062825$$

Расчитал собственные значения матрицы и нашел ограничения на шаг устойчивости. Вышло $h < 0,0062825$, хотя в самой программе у меня получались неверные результаты для метода Рунге-Кутты третьей степени с шагом равным 0,0075, но для шага 0,0037 результаты получились очень близкими. Их можно увидеть визуально на графике, там видно что хоть и не очень близко, но графики ведут себя одинаково для шага 0.0037, но для шага 0.0075 графики сильно отличаются.

Код программы

<DIR>/computational_mathematics/lab_3/main.cpp

```
#include <iostream>
#include <iomanip>
#include <fstream>
#include "RKF45.h"
#include "Function_for_laboratory.h"
#include "RungeKutta.h"

int main(int argc, char** argv)
{
    if (argc != 2)
    {
        std::cout << "Not enough argument\n";
        return 1;
    }
    std::ofstream outFile;
    outFile.exceptions(std::ofstream::badbit | std::ofstream::failbit);
    try
    {
        outFile.open(argv[1]);
    }
    catch (const std::exception& ex)
    {
        std::cerr << ex.what() << "\n";
        return 1;
    }
    double x_first[2]{3.0, -1.0};
    double x_to_csv[2]{3.0, -1.0};
    double t(0);
    double tOutFirst(0);
    double relerr(0.0001);
    double abserr(0.0001);
    double work_first[3+6*2];
    int flag = 1;
    std::vector< double > x_vect_first{3.0, -1.0};
    outFile << "t,rkf1,rkf2,rk1,rk2\n";
    std::cout << "RKF45:                                | RungeKutta h =
0.0075      |\n";
    for (double i = 0.0075; i <= 0.1501; i += 0.0075)
    {
        tOutFirst = i;
        RKF45(mashkin::func< double*, double* >, 2, x_first, t, tOutFirst,
relerr, abserr, work_first, flag);
        std::cout << std::setw(6) << tOutFirst << " ";
        outFile << tOutFirst << "," << x_first[0] << "," << x_first[1] << ",";
        std::cout << std::setprecision(5) << std::setw(11) << x_first[0] << " ";
        std::cout << std::setw(12) << x_first[1] << "  flag = " << flag << " |"
<< std::setw(12);
```

```

        std::cout << mashkin::rungeKutta3degree(tOutFirst, x_vect_first, 0.0075)
<< " |" << std::setw(10) << "\n";
        outFile << x_vect_first[0] << "," << x_vect_first[1] << "\n";
    }

    double x_second[2]{3.0, -1.0};
    double tOutSecond(0);
    relerr = 0.0001;
    abserr = 0.0001;
    double work_second[3+6*2];
    flag = 1;
    std::vector< double > x_vect_second{3.0, -1.0};
    std::cout << "\nRKF45 with h = 0.00375:                                | RungeKutta
h = 0.00375    |\n";
    t = 0.0;
    for (double i = 0.00375; i <= 0.1501; i += 0.00375)
    {
        tOutSecond = i;
        RKF45(mashkin::func, 2, x_second, t, tOutSecond, relerr, abserr,
work_second, flag);
        std::cout << std::setw(8) << tOutSecond << " ";
        outFile << tOutSecond << "," << x_second[0] << "," << x_second[1] << ",";
        std::cout << std::setprecision(5) << std::setw(13) << x_second[0] << " ";
        std::cout << std::setw(13) << x_second[1] << "  flag = " << flag << "|"
<< std::setw(12);
        std::cout << mashkin::rungeKutta3degree(tOutSecond, x_vect_second,
0.00375) << " |\n";
        outFile << x_vect_second[0] << "," << x_vect_second[1] << "\n";
    }
    return 0;
}

```

<DIR>/computational_mathematics/lab_3/Function_for_laboratory.h

```

#ifndef LAB3_FUNCTION_FOR_LABORATORY_H
#define LAB3_FUNCTION_FOR_LABORATORY_H
#include <cmath>

```

```

namespace mashkin
{
    template< class X, class DX >
    void func(double t, X x, DX dx)
    {
        dx[0] = -130 * x[0] + 900 * x[1] + std::exp(-10 * t);
        dx[1] = 30 * x[0] - 300 * x[1] + std::log(1 + 100 * t * t);
    }
}
#endif

```

<DIR>/computational_mathematics/lab_3/outputStructs.cpp

```

#include "outputStructs.h"

```



```

namespace mashkin
{
    iofmtguard::iofmtguard(std::basic_ios<char> &s):
        s_(s),
        fill_(s.fill()),
        precision_(s.precision()),
        fmt_(s.flags())
    {
    }

    iofmtguard::~iofmtguard()
    {
        s_.fill(fill_);
        s_.precision(precision_);
        s_.flags(fmt_);
    }
}

```

<DIR>/computational_mathematics/lab_3/outputStructs.h

```

#ifndef LAB3_OUTPUTSTRUCTS_H
#define LAB3_OUTPUTSTRUCTS_H
#include <ios>

```

```

namespace mashkin
{
    class iofmtguard
    {
    public:
        iofmtguard(std::basic_ios< char >& s);
        ~iofmtguard();

    private:
        std::basic_ios< char >& s_;
        char fill_;
        std::streamsize precision_;
        std::basic_ios< char >::fmtflags fmt_;
    };
}
#endif

```

<DIR>/computational_mathematics/lab_3/RungeKutta.cpp

```

#include "RungeKutta.h"
#include <iostream>
#include <iomanip>
#include <cstdint>
#include <utility>
#include "Function_for_laboratory.h"
#include "outputStructs.h"

```

```

namespace mashkin

```

```

{
    MyArr::MyArr(std::vector< double >& vect):
        x(vect)
    {
    }

    MyArr MyArr::operator=(MyArr&& rhs)
    {
        x = rhs.x;
        return *this;
    }

    MyArr MyArr::operator=(MyArr& rhs)
    {
        *this = std::move(rhs);
        return *this;
    }

    double& MyArr::operator[](size_t ind)
    {
        return this->x[ind];
    }

    MyArr MyArr::operator/(double num)
    {
        MyArr result = *this;
        for (size_t i = 0; i < result.x.size(); i++)
        {
            result[i] /= num;
        }
        return result;
    }

    MyArr MyArr::operator+(MyArr&& rhs)
    {
        MyArr result = *this;
        for (size_t i = 0; i < result.x.size(); i++)
        {
            result[i] += rhs[i];
        }
        return result;
    }

    MyArr MyArr::operator+(double num)
    {
        MyArr result = *this;
        for (size_t i = 0; i < result.x.size(); i++)
        {
            result[i] += num;
        }
        return result;
    }
}

```

```

MyArr MyArr::operator*(double num)
{
    MyArr result = *this;
    for (size_t i = 0; i < result.x.size(); i++)
    {
        result[i] *= num;
    }
    return result;
}

size_t MyArr::size()
{
    return x.size();
}

MyArr rungeKutta3degree(double t, std::vector< double >& x, double h)
{
    std::vector< double > zero_vect{0, 0};
    MyArr k1(zero_vect);
    MyArr k2(zero_vect);
    MyArr k3(zero_vect);
    MyArr zn(x);
    func< MyArr, MyArr& >(t, zn, k1);
    k1 = k1 * h;
    func< MyArr&&, MyArr& >(t + h/2, zn + k1 / 2, k2);
    k2 = k2 * h;
    func< MyArr&&, MyArr& >(t + (3 * h) / 4, zn + (k2 * 3) / 4, k3);
    k3 = k3 * h;
    zn = zn + (k1 * 2 + k2 * 3 + k3 * 4) / 9;
    for (size_t i = 0; i < x.size(); i++)
    {
        x[i] = zn[i];
    }
    return zn;
}

std::ostream& operator<<(std::ostream& out, MyArr&& dest)
{
    std::ostream::sentry sentry(out);
    if (!sentry)
    {
        return out;
    }
    iofmtguard fmtguard(out);
    for (int i = 0; i < dest.size(); i++)
    {
        out << dest[i];
        if (i + 1 != dest.size())
        {
            out << std::setw(13);
        }
    }
}

```

```

    }
    return out;
}
}

```

<DIR>/computational_mathematics/lab_3/RungeKutta.h

```

#ifndef LAB3_RUNGEKUTTA_H
#define LAB3_RUNGEKUTTA_H
#include "Function_for_laboratory.h"
#include <cstdint>
#include <iostream>
#include <vector>

namespace mashkin
{
    class MyArr
    {
    public:
        MyArr() = default;
        ~MyArr() = default;
        MyArr(std::vector< double >& vect);
        MyArr(MyArr& rhs) = default;
        MyArr(MyArr&& rhs);

        MyArr operator/(double num);
        MyArr operator=(MyArr& rhs);
        MyArr operator=(MyArr&& rhs);
        MyArr operator*(double num);
        MyArr operator+(MyArr&& rhs);
        MyArr operator+(double num);

        double& operator[](size_t ind);
        size_t size();
    private:
        std::vector< double > x;
    };

    std::ostream& operator<<(std::ostream& out, MyArr&& dest);
    MyArr rungeKutta3degree(double t, std::vector< double >& x, double h);
}
#endif

```