

66310837

นายจิรัฐ ฟองดา

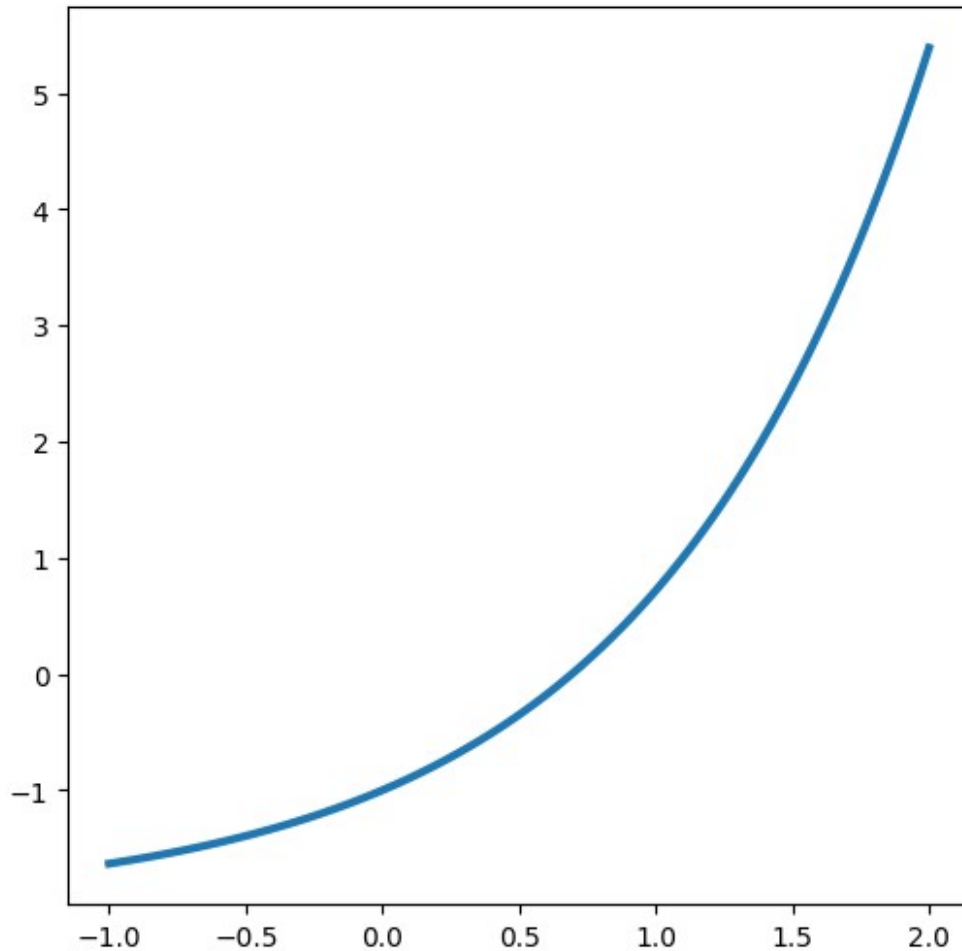
```
import numpy as np
import numpy.linalg as la
import scipy.linalg as sla
import matplotlib.pyplot as plt
```

```
def f(x):
    return np.exp(x) - 2
```

```
def df(x):
    return np.exp(x)
```

```
x = np.linspace(-1, 2, 100)
plt.figure(figsize=(6,6))
plt.plot(x, f(x), lw=3)
```

```
[<matplotlib.lines.Line2D at 0x17dd2ad6930>]
```



```
xhat = 1.0 # point where we want to find the approximation
h = 1.0 # initial perturbation
errors = []
hs = []

fval = f(xhat) # we only need to evaluate this once!

# in general, we don't have this value, but we will use it here to
# visualize the error
dfexact = df(xhat)

for i in range(20):

    # one function evaluation per each perturbation size
    dfapprox = ( f(xhat+h) - fval ) / h

    # get the error
    err = np.abs(dfexact - dfapprox)

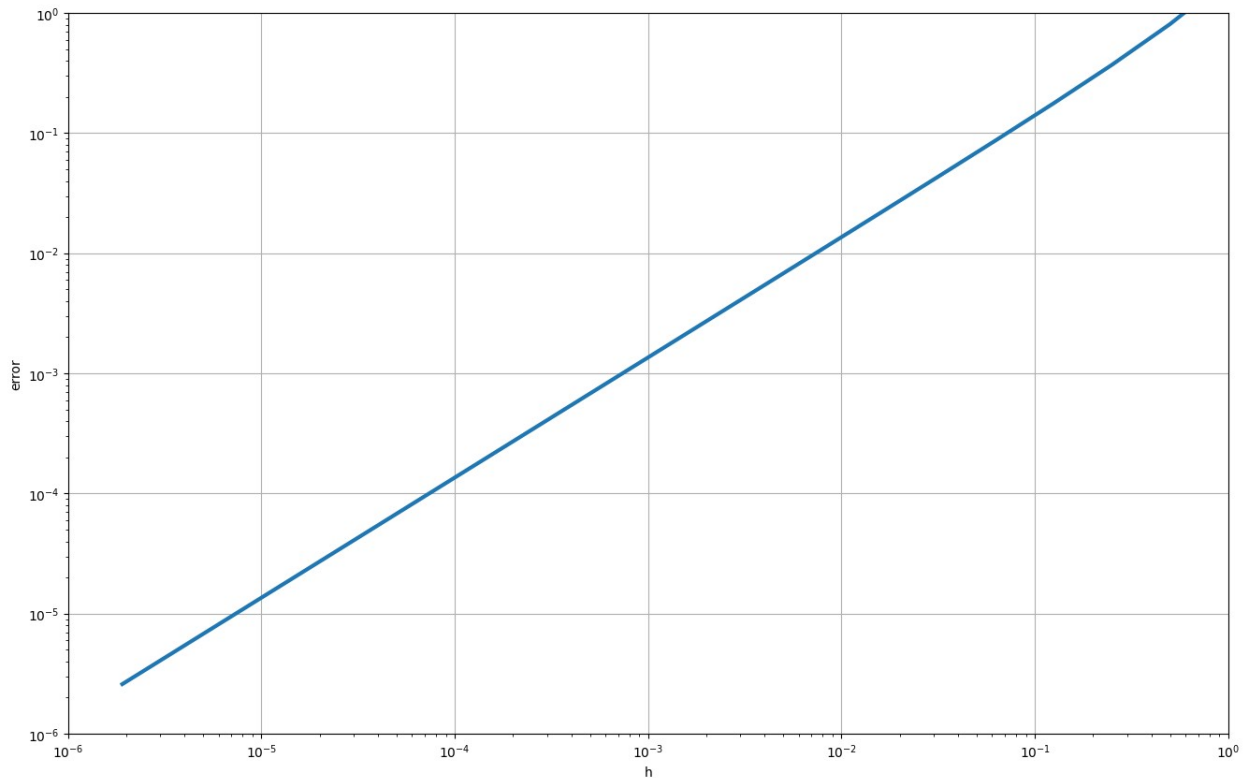
    print(" %E \t %E " %(h, err) )
```

```
hs.append(h)
errors.append(err)
```

```
h = h / 2
```

1.000000E+00	1.952492E+00
5.000000E-01	8.085327E-01
2.500000E-01	3.699627E-01
1.250000E-01	1.771983E-01
6.250000E-02	8.674402E-02
3.125000E-02	4.291906E-02
1.562500E-02	2.134762E-02
7.812500E-03	1.064599E-02
3.906250E-03	5.316064E-03
1.953125E-03	2.656301E-03
9.765625E-04	1.327718E-03
4.882812E-04	6.637511E-04
2.441406E-04	3.318485E-04
1.220703E-04	1.659175E-04
6.103516E-05	8.295707E-05
3.051758E-05	4.147811E-05
1.525879E-05	2.073897E-05
7.629395E-06	1.036945E-05
3.814697E-06	5.184779E-06
1.907349E-06	2.592443E-06

```
plt.figure(figsize=(16,10))
plt.loglog(hs, errors, lw=3)
plt.xlabel('h')
plt.ylabel('error')
plt.xlim([1e-6,1])
plt.ylim([1e-6,1])
plt.grid()
```



```
xhat = 1.0 # point where we want to find the approximation
h = 1.0 # initial perturbation
errors = []
hs = []

fval = f(xhat) # we only need to evaluate this once!

# in general, we don't have this value, but we will use it here to
visualize the error
dfexact = df(xhat)

for i in range(80):

    # one function evaluation per each perturbation size
    dfapprox = ( f(xhat+h) - fval ) / h

    # get the error
    err = np.abs(dfexact - dfapprox)

    print(" %E \t %E " %(h, err) )

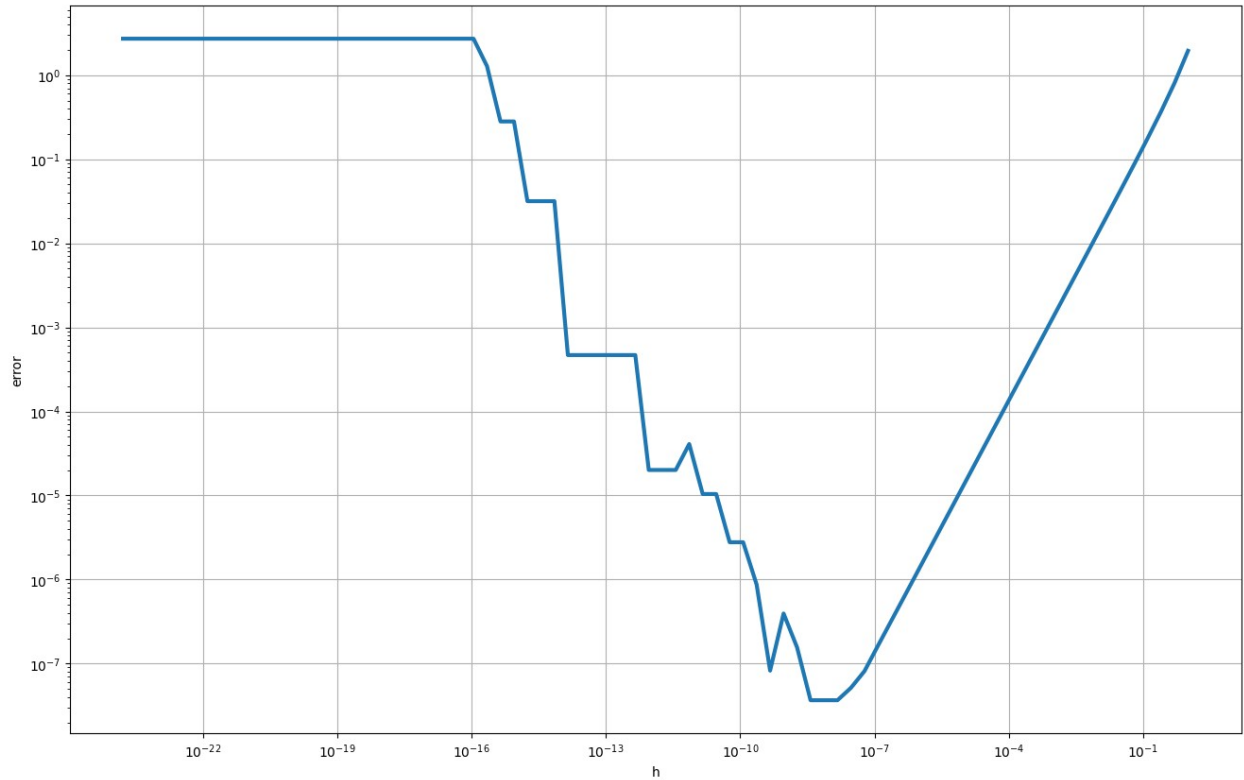
    hs.append(h)
    errors.append(err)

    h = h / 2
```

1.000000E+00	1.952492E+00
5.000000E-01	8.085327E-01
2.500000E-01	3.699627E-01
1.250000E-01	1.771983E-01
6.250000E-02	8.674402E-02
3.125000E-02	4.291906E-02
1.562500E-02	2.134762E-02
7.812500E-03	1.064599E-02
3.906250E-03	5.316064E-03
1.953125E-03	2.656301E-03
9.765625E-04	1.327718E-03
4.882812E-04	6.637511E-04
2.441406E-04	3.318485E-04
1.220703E-04	1.659175E-04
6.103516E-05	8.295707E-05
3.051758E-05	4.147811E-05
1.525879E-05	2.073897E-05
7.629395E-06	1.036945E-05
3.814697E-06	5.184779E-06
1.907349E-06	2.592443E-06
9.536743E-07	1.296275E-06
4.768372E-07	6.485398E-07
2.384186E-07	3.253709E-07
1.192093E-07	1.633208E-07
5.960464E-08	8.136437E-08
2.980232E-08	5.156205E-08
1.490116E-08	3.666089E-08
7.450581E-09	3.666089E-08
3.725290E-09	3.666089E-08
1.862645E-09	1.558702E-07
9.313226E-10	3.942888E-07
4.656613E-10	8.254840E-08
2.328306E-10	8.711259E-07
1.164153E-10	2.778475E-06
5.820766E-11	2.778475E-06
2.910383E-11	1.040787E-05
1.455192E-11	1.040787E-05
7.275958E-12	4.092545E-05
3.637979E-12	2.010971E-05
1.818989E-12	2.010971E-05
9.094947E-13	2.010971E-05
4.547474E-13	4.681715E-04
2.273737E-13	4.681715E-04
1.136868E-13	4.681715E-04
5.684342E-14	4.681715E-04
2.842171E-14	4.681715E-04
1.421085E-14	4.681715E-04
7.105427E-15	3.171817E-02
3.552714E-15	3.171817E-02
1.776357E-15	3.171817E-02

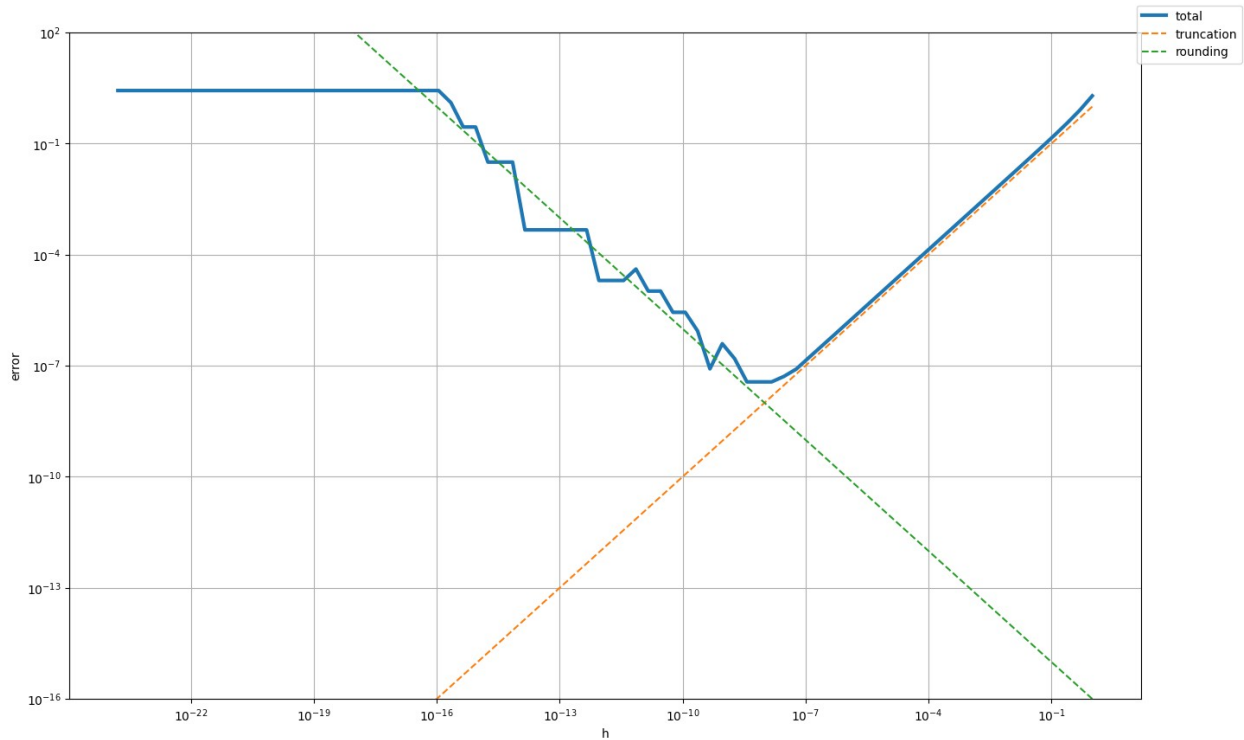
8.881784E-16	2.817182E-01
4.440892E-16	2.817182E-01
2.220446E-16	1.281718E+00
1.110223E-16	2.718282E+00
5.551115E-17	2.718282E+00
2.775558E-17	2.718282E+00
1.387779E-17	2.718282E+00
6.938894E-18	2.718282E+00
3.469447E-18	2.718282E+00
1.734723E-18	2.718282E+00
8.673617E-19	2.718282E+00
4.336809E-19	2.718282E+00
2.168404E-19	2.718282E+00
1.084202E-19	2.718282E+00
5.421011E-20	2.718282E+00
2.710505E-20	2.718282E+00
1.355253E-20	2.718282E+00
6.776264E-21	2.718282E+00
3.388132E-21	2.718282E+00
1.694066E-21	2.718282E+00
8.470329E-22	2.718282E+00
4.235165E-22	2.718282E+00
2.117582E-22	2.718282E+00
1.058791E-22	2.718282E+00
5.293956E-23	2.718282E+00
2.646978E-23	2.718282E+00
1.323489E-23	2.718282E+00
6.617445E-24	2.718282E+00
3.308722E-24	2.718282E+00
1.654361E-24	2.718282E+00

```
plt.figure(figsize=(16,10))
plt.loglog(hs, errors, lw=3)
plt.xlabel('h')
plt.ylabel('error')
plt.grid()
```



```
plt.figure(figsize=(16,10))
plt.loglog(hs, errors, lw=3, label='total')
plt.loglog(hs, np.array(hs), '--', label='truncation')
plt.loglog(hs, 1e-16/np.array(hs), '--', label='rounding')
plt.legend(bbox_to_anchor=(1.1, 1.05))
plt.xlabel('h')
plt.ylabel('error')
plt.grid()
plt.ylim(1e-16, 1e2)
```

(1e-16, 100.0)



## Riemanns Integral

```
import numpy as np
import matplotlib.pyplot as plt
from matplotlib import collections as matcoll

a = 0
b = np.pi
n = 101
h = (b - a) / (n - 1)
x = np.linspace(a, b, n)
f = np.sin(x)

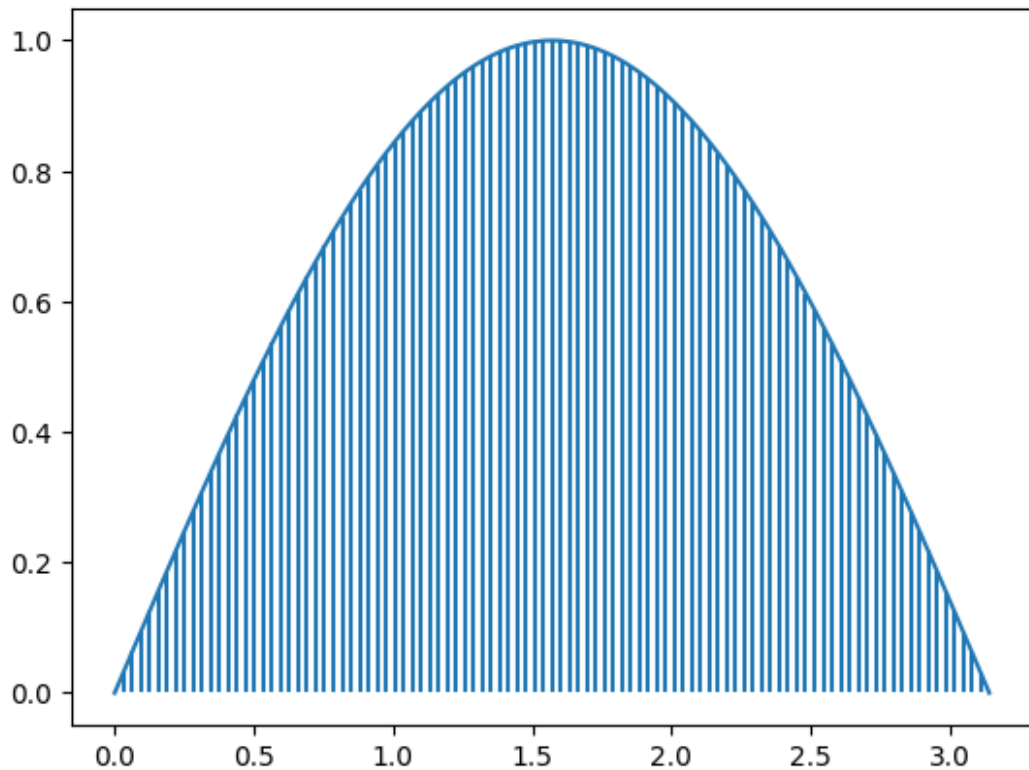
lines = []
for i in range(len(x)):
    pair = [(x[i], 0), (x[i], f[i])]
    lines.append(pair)

linecoll = matcoll.LineCollection(lines)
fig, ax = plt.subplots()
ax.add_collection(linecoll)

plt.plot(x, f)

[<matplotlib.lines.Line2D at 0x17dd2bbdca0>]
```





```

I_riemannL = h * sum(f[:n-1])
err_riemannL = 2 - I_riemannL

I_riemannR = h * sum(f[1:])
err_riemannR = 2 - I_riemannR

I_mid = h* sum(np.sin((x[:n-1] + x[1:])/2))
# x[:n-1] 0 1 2 ... 9
# x[1:]    1 2 3 ... 10
err_mid = 2 - I_mid

print(I_riemannL)
print(err_riemannL)

print(I_riemannR)
print(err_riemannR)

print(I_mid)
print(err_mid)

1.9998355038874436
0.0001644961125564226
1.9998355038874436
0.0001644961125564226
2.0000822490709864
-8.224907098641765e-05

```

## Trapezoid Rule

```
a = 0
b = np.pi
n = 101
h = (b - a) / (n - 1)
x = np.linspace(a, b, n)
f = np.sin(x)

I_trap = (h)*np.sum((f[:n-1]+f[1:])/2)

err_trap = 2 - I_trap

print(I_trap)
print(err_trap)

1.9998355038874436
0.0001644961125564226
```