

Programming project (no. 10)

Claus Kastorp

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This project concerns solving the exponential function, $f(x) = \exp(x)$ by means of the GSL-ODE routines (Ordinary Differential Equations). A function called `exponential_calculator` is created to calculate $\exp(x)$.

The crux of the situation is to create a system of differential equations which are true for the exponential as well as non-trivial, and to reduce the argument to a number $0 \leq x \leq 1$ since the routines work best for small numbers.

First, an array `y` is defined as $y[0] = x$, $y[1] = \frac{df}{dx}$, and set to the function "exponential_ode", which handles the derivatives.

Since $\frac{df}{dx} = f(x)$ for the exponential function, `exponential_ode` returns the array of derivatives `dydx[0]=dydx[1]=y[0]` under the initial condition that $f(0) = f'(0) = 1$.

The second condition, reduction of the argument, is done by recursive calling of the function:

- For $x=0$, $f(x)=1$ is returned immediately
- For $x < 0$, the function returns $1/\text{exponential_calculator}(-x)$
- For $x > 1$, the function defines a double $Q=\text{exponential_calculator}(x/2)$ and returns $Q*Q$

All of these calls exploit inherit properties of the exponential function.

The script was tested on the interval $-1 \leq x \leq 3$ and are plotted in figure 1 together with the exact values taken from `math.h`.

As can be seen, the calculated values are exactly on top of the values of the function defined in `math.h`. Therefore, it is concluded that the function works as intended and does indeed reproduce the exponential function.

For large-number optimisation, a separate recursion could be called for sufficiently large numbers, such as $x > 16$, which would limit the number of recursive calls.

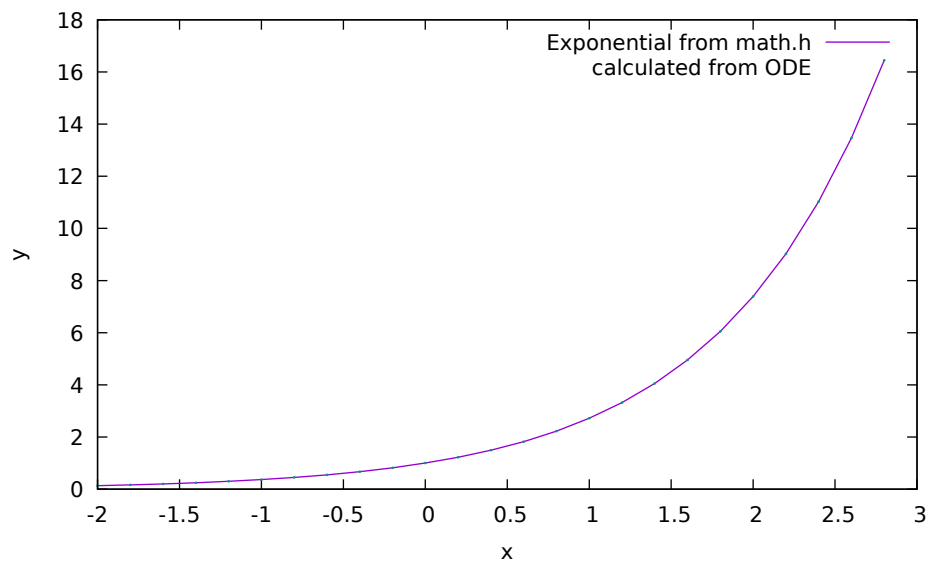


Figure 1: Calculated vs. exact values of the exponential function. The values returned by the script are exactly on top of the values from math.h.