

Numerical Methods

Laboratory no. 1

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Documentation of laboratory work results

Task 1

Given a function

$$y = \frac{\cos(x)}{x^3} - x^2$$

we want to calculate it's T(x) coefficient. We will use the property

$$\sigma[\tilde{v}^k] = T^k \cdot \sigma[\tilde{x}^{k-1}] + \nu^k$$

In our function we use:

$$\begin{aligned}v_1 &= \cos(x) \\v_2 &= x^3 \\v_4 &= \frac{v_1}{v_2} \\v_4 &= x^2 \\y &= v_4 - v_4\end{aligned}$$

Therefore we obtain:

$$\begin{aligned}\tilde{v}_1 &= \cos(x(1 + \epsilon_1)) \\ \tilde{v}_2 &= (x(1 + \epsilon))^3 = x^3(1 + 3\epsilon_2) \\ \tilde{v}_3 &= \frac{\tilde{v}_1}{\tilde{v}_2} \\ \tilde{v}_4 &= (x(1 + \epsilon))^2 = x^2(1 + 2\epsilon_4) \\ \tilde{y} &= \tilde{v}_3 - \tilde{v}_4\end{aligned}$$

Let us focus on \tilde{v}_1 :

$$\cos(x(1 + \epsilon)) = \cos(x + x\epsilon) = \cos(x) \cos(x\epsilon) - \sin(x) \sin(x\epsilon)$$

Now we need to use property of trigonometric functions:

$$For \alpha \rightarrow 0, \sin(\alpha) \approx \alpha, \cos(\alpha) \approx 1 - \frac{\alpha^2}{2}$$

Using those properties:

$$\begin{aligned}
\cos(x(1 + \epsilon)) &= \cos(x) \cos(x\epsilon) - \sin(x) \sin(x\epsilon) \\
&= \cos(x) \left(1 - \frac{(x\epsilon)^2}{2}\right) - \sin(x)x\epsilon \\
&= \cos(x) - \sin(x)x\epsilon \\
&= \cos(x) \cdot (1 - \tan(x)x\epsilon)
\end{aligned}$$

Now solve v_3 :

$$\begin{aligned}
\tilde{v}_3 &= \frac{\cos(x) \cdot (1 - x \tan(x)\epsilon_1)}{x^3(1 + 3\epsilon_2)} \\
&= \frac{\cos(x)}{x^3} (1 - x \tan(x)\epsilon_1) \cdot (1 + 3\epsilon_2)^{-1} \\
&= \frac{\cos(x)}{x^3} (1 - x \tan(x)\epsilon_1) \cdot (1 - 3\epsilon_2) \\
&= \frac{\cos(x)}{x^3} (1 - x \tan(x)\epsilon_1 - 3\epsilon_2)
\end{aligned}$$

Finally, we get:

$$\begin{aligned}
\tilde{y} &= \frac{\cos(x)}{x^3} (1 - x \tan(x)\epsilon_1 - 3\epsilon_2) - x^2(1 + 2\epsilon_4) \\
&= \frac{\cos(x)}{x^3} - \frac{\cos(x)}{x^3} (x \tan(x)\epsilon_1 + 3\epsilon_2) - x^2 - 2x^2\epsilon_4 \\
&= y - \frac{\cos(x)}{x^3} (x \tan(x)\epsilon_1 + 3\epsilon_2) - 2x^2\epsilon_4 \\
&= y \left(1 + \left(-\frac{\cos(x)}{x^3} (x \tan(x)\epsilon_1 + 3\epsilon_2) - 2x^2\epsilon_4\right) \frac{1}{y}\right) \\
&= y \left(1 + \left(-\frac{\sin(x)}{x^2} \epsilon_1 - 3\frac{\cos(x)}{x^3} \epsilon_2 - 2x^2\epsilon_4\right) \frac{1}{y}\right)
\end{aligned}$$

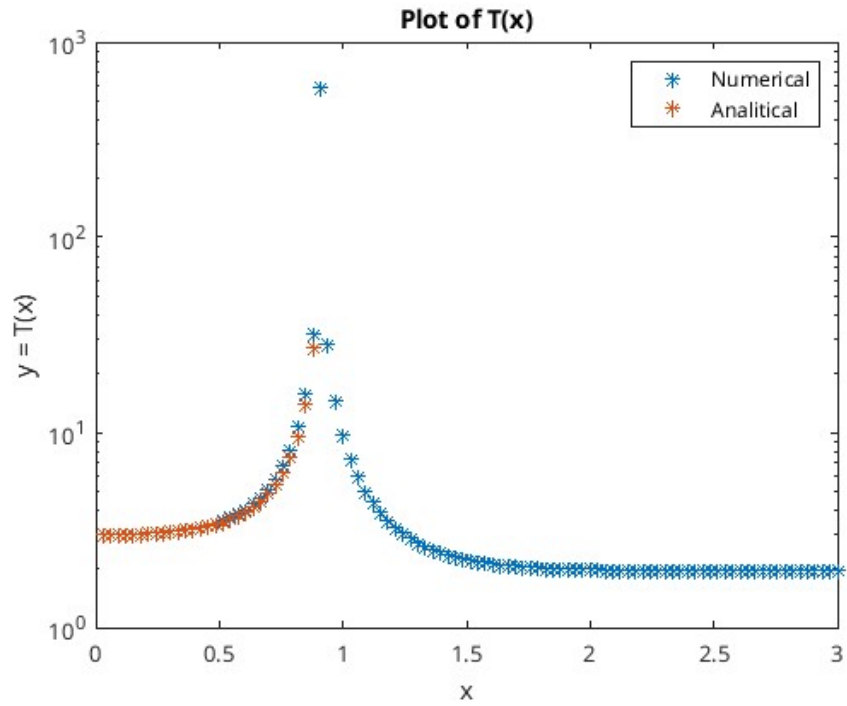
Therefore,

$$T(x) = \frac{\left|-\frac{\sin(x)}{x^2}\right| + \left|3\frac{\cos(x)}{x^3}\right| + |2x^2|}{\frac{\cos(x)}{x^3} + x^2}$$

This yields results similar to the ones we got via calculating the error numerically. Function

$$T(x) = \frac{1}{\epsilon_{sim}} \left| \frac{y(\tilde{x}) - y(x)}{y(x)} \right|$$

Does not differ significantly from the one we got from analytical solution.
Graph that visualises both:



Code I used to obtain such graph:

```
% clear previous experiment results
clc, clearvars, close all

% define domain and function
x = linspace(0,3,100);
y = @(x) cos(x)./ x.3 + x.2;
% define erroneous domain
esim = 1.0e-8;
x_eps = x.*(1+esim);
% calculate true y and epsilon y
ydot = y(x);
yeps = y(x_eps);
% calculate T numerically
numerator = yeps - ydot;
abs_error = abs(numerator ./ ydot);
tx = 1/esim * abs_error;

% calculate T analitically (formula calculated in the report)
T1 = -sin(x)./ (x.2);
T2 = -3*cos(x)./ (x.3);
T3 = x.2;

Tn = (abs(T1) + abs(T2) + abs(T3));
tx_analitical = Tn./ydot;

% plot results to validate both methods result in simmilar results
semilogy(x,tx, '*');
hold on
semilogy(x,tx_analitical, '*');
title("Plot of T(x)", xlabel("x"), ylabel("y = T(x)")
legend("Numerical", "Analitical")
```

1 Task 2