

# Homework 5

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## 1 Richardson extrapolation

### 1.1 Question

Evaluate the derivative of  $f(x) = \sin x$  at  $x = \frac{\pi}{3}$  with the Richardson extrapolation algorithm, and output the Richardson table.

### 1.2 Solution

The Richardson extrapolation:

$$D(n, m) = D(n, m-1) + \frac{1}{4^m - 1} [D(n, m-1) - D(n-1, m-1)] \quad (1)$$

where  $D(n, 0) = \varphi(\frac{h}{2^n})$ , and  $\varphi(h) = \frac{1}{2h}(f(x+h) - f(x-h))$

### 1.3 Psudocode

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Algorithm 1 RICHARDSON EXTRAPOLATION

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Input: initial  $h = 1$

Output: estimated derivative with six significant decimal digits and Richardson table

```
1: initial iteration number itg and initial err = 1e-7
2: for i in range(0, itg) do
3:   for j in range(0, i) do
4:      $DM[i, j] = D(i, j, h, x)$ 
5:     if (abs(DM[i, i] - DM[i-1, i-1]) < err) and (i > 1) then
6:        $sol = DM[i, i]$ 
7:        $itg = i$ 
8:     end if
9:   end for
10: end for
11: return DM, itg
```

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## 1.4 Results

```
0.4999999999999883 4
[[0.42073549 0.          0.          0.          ]
 [0.47942554 0.49898889 0.          0.          ]
 [0.49480792 0.49993538 0.49999848 0.          ]
 [0.49869893 0.49999594 0.49999998 0.5         ]]
```

Figure 1: the number of rows =4

With 4 iterations can we get the derivative with 6 decimal places.

## 2 Simpson's rule

### 2.1 Question

Use Simpson's rule to calculate

$$T(\varphi_0) = 4\left(\frac{l}{2g}\right)^{\frac{1}{2}} \int_0^{\varphi_0} \frac{1}{(\cos\varphi - \cos\varphi_0)^{\frac{1}{2}}} d\varphi \quad (2)$$

### 2.2 Solution

Let's introduce a new variable  $\sin(\varphi/2) = \sin(\varphi_0/2)\sin\theta$ . And we can get

$$f(= 4\left(\frac{l}{g}\right)^{\frac{1}{2}} \int_0^{\pi/2} \frac{1}{(1 - \sin^2(\varphi_0/2)\sin^2(\theta))^{\frac{1}{2}}} d\theta \quad (3)$$

For convenience ,we can set  $4\left(\frac{l}{g}\right)^{\frac{1}{2}} = 1$ . Thus we can evaluate  $T(\varphi_0)$  with Simpson's rule:

$$\int_a^b f(x) dx = \frac{b-a}{6} [f(a) + 4f\left(\frac{a+b}{2}\right) + f(b)] \quad (4)$$

## 2.3 Psudocode

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### Algorithm 2 SIMPSON'S RULE

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Input: the initial pendulum angle  $\varphi_0$

Output: the oscillation period  $T(\varphi_0)$

```
1:  $f(\theta) = \frac{1}{(1 - \sin^2(\varphi_0/2) \sin^2(\theta))^{\frac{1}{2}}}$ 
2:  $x = linspace(0, \pi/2, n), n, I=0$ 
3:  $h = \pi/(2n)$ 
4: for i in range(int(n/2)) do
5:    $I = I + \frac{h}{3}(f(x_{2i}) + 4f(x_{2i+1}) + f(x_{2i+2}))$ 
6: end for
7: return I
```

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## 2.4 Results

We can get the relationship with T and  $\varphi_0$

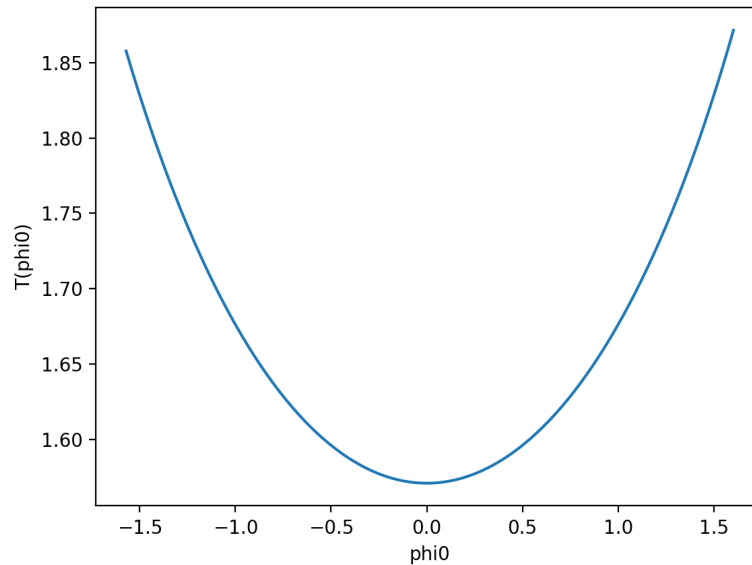


Figure 2:  $T(\varphi_0) - \varphi_0$