

### 1.Round-off errors

$$\text{evalf}\left(25^{\frac{1}{8}}\right);$$
$$1.495348781 \quad (1)$$

$$\text{evalf}\left(25^{\frac{1}{8}}\right)^8;$$
$$24.99999997 \quad (2)$$

### Iterations: the logistic map

$$\lambda = 1 \Rightarrow f_1(x) = x(1-x)$$

$$f_1 := x \rightarrow x \cdot (1 - x);$$
$$x \rightarrow x(1 - x) \quad (3)$$

$$f_1 := x \cdot (1 - x) - x;$$
$$x(1 - x) - x \quad (4)$$

$$\text{solve}(f_1, x);$$
$$0, 0 \quad (5)$$

### A fixed point for $f_1$ is 0

Compute the first 200 iterations of  $f_2$  starting from  $x_0 = 0.5$

$$f_1 := x \rightarrow x - x^2;$$
$$x := x_0;$$
$$x_0 \quad (6)$$

$$x_0 := 0.5;$$
$$0.5 \quad (7)$$

$$x := x_0;$$

### Numerical methods

#### Ex.4 - Find the solution of the ivp

$$eq := \text{diff}(y(x), x) = 2 \cdot x \cdot y(x);$$
$$\frac{d}{dx} y(x) = 2 x y(x) \quad (8)$$

$$f := (x, y) \rightarrow 2 \cdot x \cdot y;$$
$$(x, y) \rightarrow 2 y x \quad (9)$$

$$ic := y(0) = 1;$$
$$y(0) = 1 \quad (10)$$

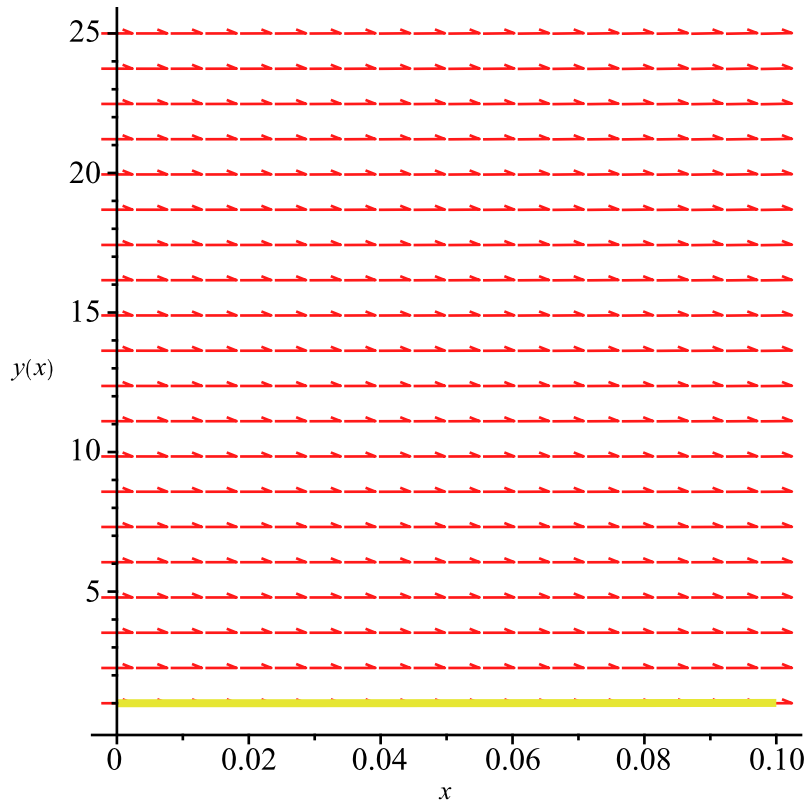
$$\text{dsolve}(\{eq, ic\}, y(x));$$
$$y(x) = e^{x^2} \quad (11)$$

with(DEtools);

[AreSimilar, Closure, DENormal, DEplot, DEplot3d, DEplot\_polygon, DFactor, DFactorLCLM, (12)

DFactorsols, Dchangevar, Desingularize, FunctionDecomposition, GCRD, Gosper, Heunsols, Homomorphisms, IVPsol, IsHyperexponential, LCLM, MeijerGsols, MultiplicativeDecomposition, ODEInvariants, PDEchangecoords, PolynomialNormalForm, RationalCanonicalForm, ReduceHyperexp, RiemannPsols, Xchange, Xcommutator, Xgauge, Zeilberger, abelsol, adjoint, autonomous, bernoullisol, buildsol, buildsym, canoni, caseplot, casesplit, checkrank, chinisol, clairautsol, constcoeffsols, convertAlg, convertsys, dalembertsol, dcoeffs, de2diffop, dfieldplot, diff\_table, diffop2de, dperiodic\_sols, dpolyform, dsubs, eigenring, endomorphism\_charpoly, equinv, eta\_k, eulersols, exactsol, expsols, exterior\_power, firint, firtest, formal\_sol, gen\_exp, generate\_ic, genhomosol, gensys, hamilton\_eqs, hypergeomsols, hyperode, indicialeq, infgen, initialdata, integrate\_sols, intfactor, invariants, kovacicsols, leftdivision, liesol, line\_int, linearsol, matrixDE, matrix\_riccati, maxdimsystems, moser\_reduce, muchange, mult, mutest, newton\_polygon, normalG2, ode\_int\_y, ode\_y1, odeadvisor, odepde, parametricsol, particularsol, phaseportrait, poincare, polysols, power\_equivalent, rational\_equivalent, ratsols, redode, reduceOrder, reduce\_order, regular\_parts, regularsp, remove\_RootOf, riccati\_system, riccatisol, rifread, rifsimp, rightdivision, rtaylor, separablesol, singularities, solve\_group, super\_reduce, symgen, symmetric\_power, symmetric\_product, symtest, transinv, translate, untranslate, varparam, zoom]

DEplot(eq, y(x), x = 0 ... 1, [[y(0) = 1]], y = 1 .. 25);



dsolve( {diff(y(x), x) = f(x, y(x)), y(0) = 1 }); phi := unapply(rhs(%), x);

```
h := 0.1;
0.1 (13)
```

```
x := 0; y := 1;
1 (14)
```

Error, invalid input: diff received 1.5, which is not valid for its 2nd argument

Error, invalid input: rhs received 1.5, which is not valid for its 1st argument, expr

```
for i from 1 to 15 do y := y + h*f(x, y) : psi(i) := y : x := x + h : print(x, y, phi(x), abs(y
- phi(x))); od:
1.5, 6.835368997,  $\phi(1.5)$ ,  $|6.835368997 - \phi(1.5)|$  (15)
```

*restart :*

## Exercise 2

```
f := x → x · (1 - x);
x → x (1 - x) (16)
```

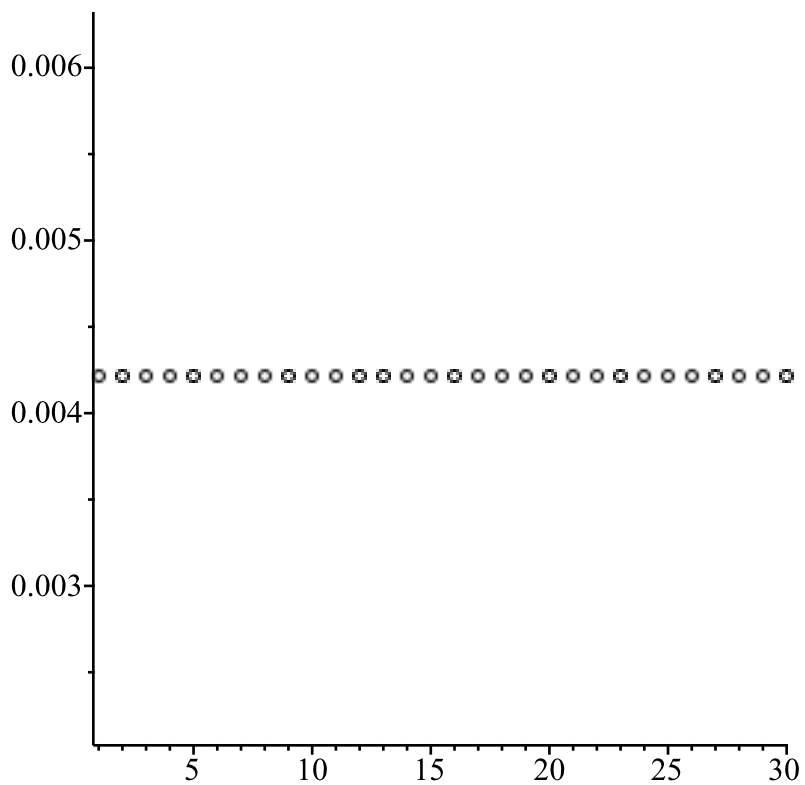
```
x0 := 0.5;
0.5 (17)
```

```
x := x0;
0.5 (18)
```

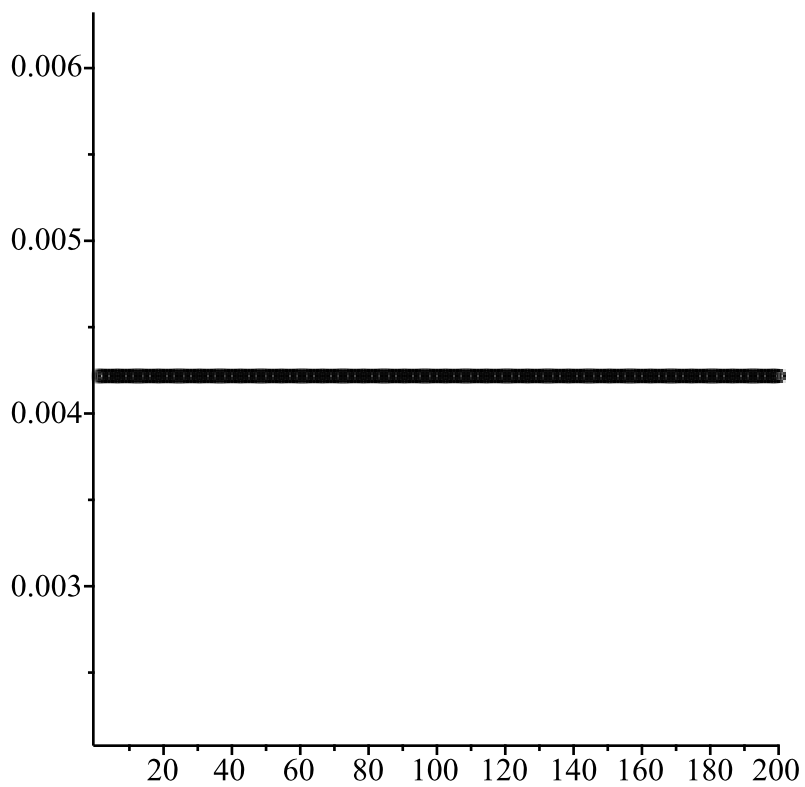
```
for i from 1 to 30 do x := f(x) : psi(i) := x : print(x); od:
0.02831421228 (19)
```

```
for i from 1 to 200 do x := f(x) : psi(i) := x : print(x); od:
0.004215230853 (20)
```

```
points := [[n, psi(n)]$n = 1 .. 30] : with(plots) : pointplot(points, symbol = circle);
```



`points := [[n, psi(n)]$n = 1..200] : with(plots) : pointplot(points, symbol=circle);`



`x0 := 0;`

0

(21)

`x := x0;`

0

(22)

```
for i from 1 to 30 do x := f(x) : psi(i) := x : print(x);od:
```

0

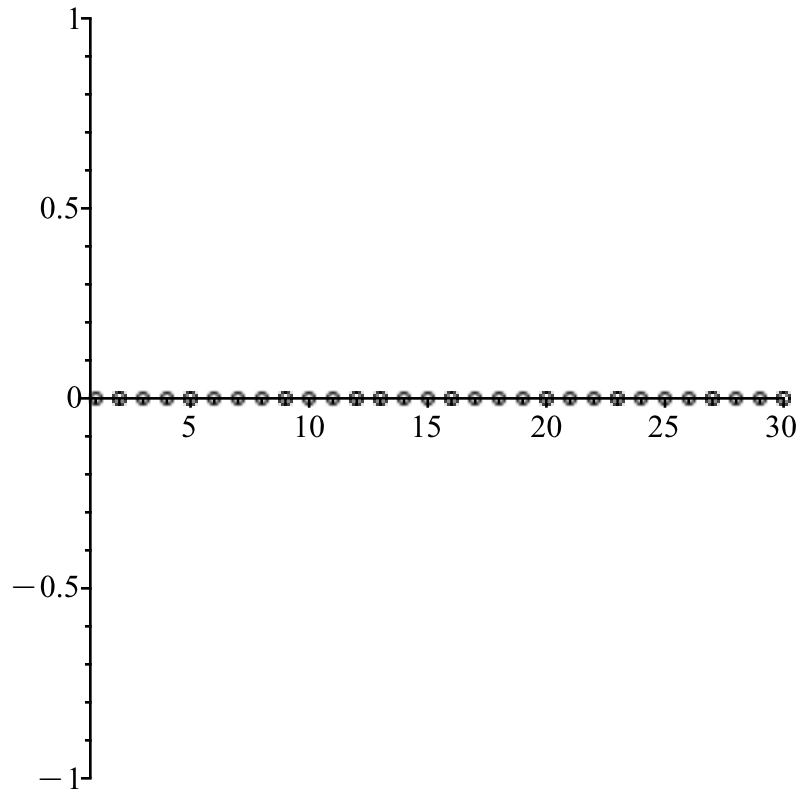
(23)

```
for i from 1 to 30 do x := f(x) : psi(i) := x : print(x);od:
```

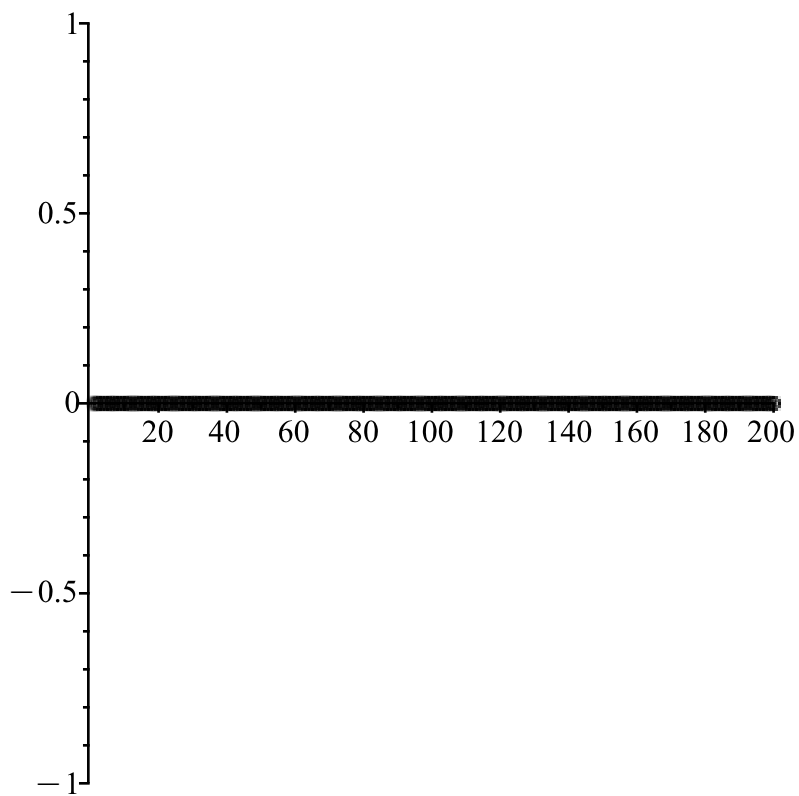
0

(24)

```
points := [[n, psi(n)]$n = 1..30] : with(plots) : pointplot(points, symbol=circle);
```



```
points := [[n, psi(n)]$n = 1..200] : with(plots) : pointplot(points, symbol=circle);
```



Doing the same for  $\lambda=3.5$

$f := x \rightarrow 3.5 \cdot x \cdot (1 - x);$

$$x \rightarrow 3.5 x (1 - x) \quad (25)$$

$x0 := 0.5$

$$0.5 \quad (26)$$

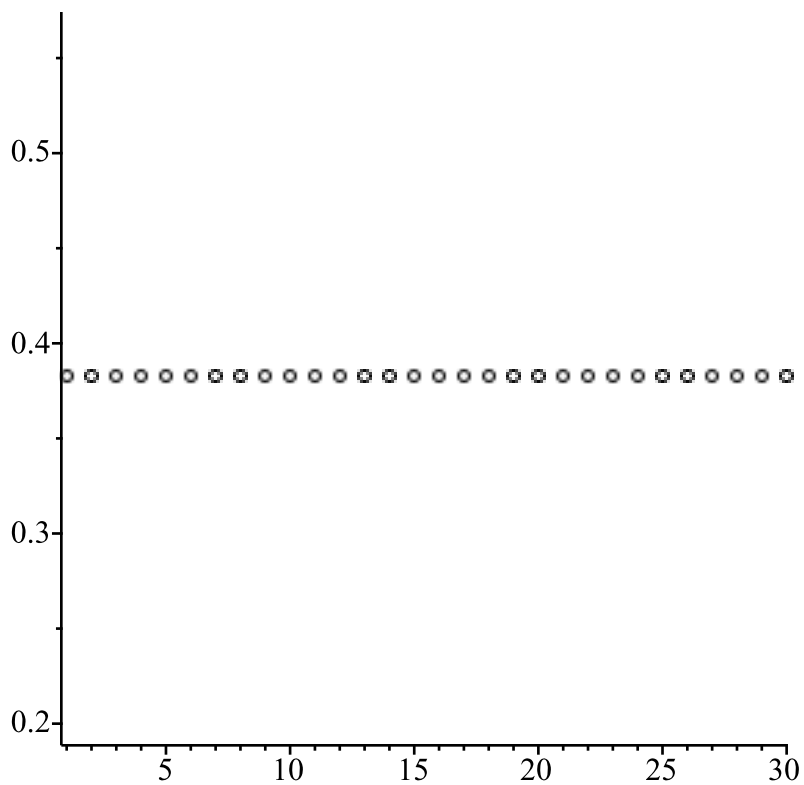
$x := x0;$

$$0.5 \quad (27)$$

**for**  $i$  **from** 1 **to** 30 **do**  $x := f(x) : \text{psi}(i) := x : \text{print}(x);$ **od:**

$$0.3828196839 \quad (28)$$

$\text{points} := [[n, \text{psi}(n)] \$ n = 1 .. 30] : \text{with}(\text{plots}) : \text{pointplot}(\text{points}, \text{symbol} = \text{circle});$

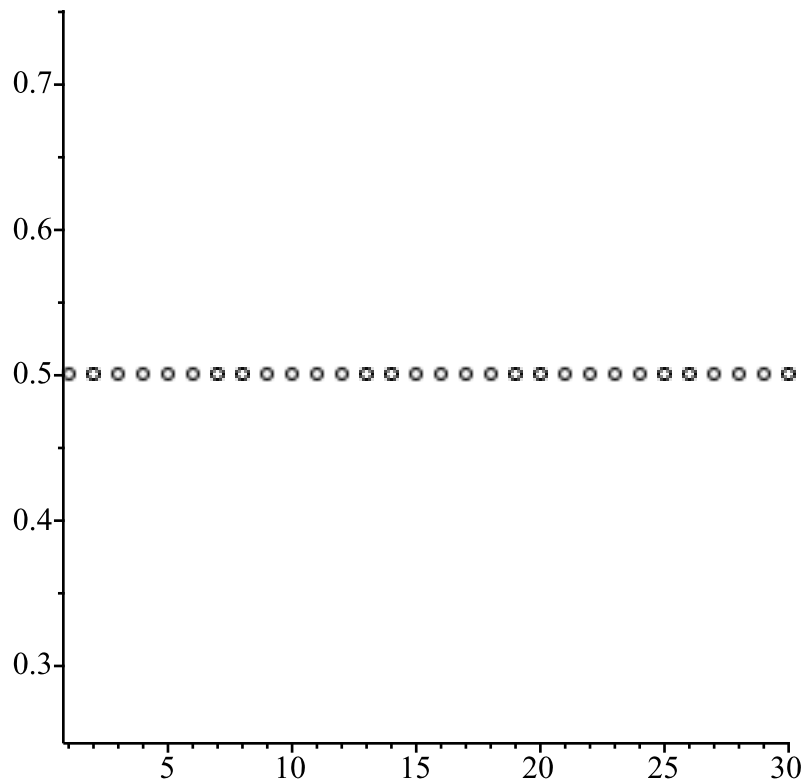


$$x0 := 0.7 \qquad \qquad \qquad 0.7 \qquad \qquad \qquad (29)$$

$$x := x0; \qquad \qquad \qquad 0.7 \qquad \qquad \qquad (30)$$

$$\textbf{for } i \textbf{ from } 1 \textbf{ to } 30 \textbf{ do } x := f(x) : \text{psi}(i) := x : \text{print}(x); \textbf{od}; \qquad \qquad \qquad 0.5008840409 \qquad \qquad \qquad (31)$$

$$points := [[n, \text{psi}(n)] \$ n = 1 .. 30] : \text{with}(plots) : \text{pointplot}(points, symbol = circle);$$



### 3.Sensitivity with respect to small errors

$f := x \rightarrow 4 \cdot x \cdot (1 - x);$

$$x \rightarrow 4x(1 - x) \quad (32)$$

$x0 := 0.67;$

$$0.67 \quad (33)$$

$x := x0;$

$$0.67 \quad (34)$$

**for**  $i$  **from** 1 **to** 30 **do**  $x := f(x) : \text{psi}(i) := x : \text{print}(x);$ **od**:

$$0.2956936545 \quad (35)$$

$x0 := 0.67001$

$$0.67001 \quad (36)$$

$x := x0;$

$$0.67001 \quad (37)$$

**for**  $i$  **from** 1 **to** 40 **do**  $x := f(x) : \text{psi}(i) := x : \text{print}(x);$ **od**:

$$0.9733598924 \quad (38)$$

$fl := x \rightarrow 4 \cdot x - 4 \cdot x^2;$

$$x \rightarrow 4x - 4x^2 \quad (39)$$

$x0 := 0.67;$

$$0.67 \quad (40)$$

$x = x0;$

$$0.9733598924 = 0.67 \quad (41)$$

**for**  $i$  **from** 1 **to** 40 **do**  $x := fl(x) : \text{psi}(i) := x : \text{print}(x) ;$ **od**:



$$0.112974260 \quad (42)$$

## Numerical methods

### Exercise 4

$x := 'x';$

$$x \quad (43)$$

$\text{phi} := 'phi'; eq := \text{diff}(y(x), x) = 2 \cdot x \cdot y(x);$

$$\frac{d}{dx} y(x) = 2 x y(x) \quad (44)$$

$ic := y(0) = 1;$

$$y(0) = 1 \quad (45)$$

a) Euler's method with step size  $h = 0.1$

*restart :*

*with(DEtools) :*

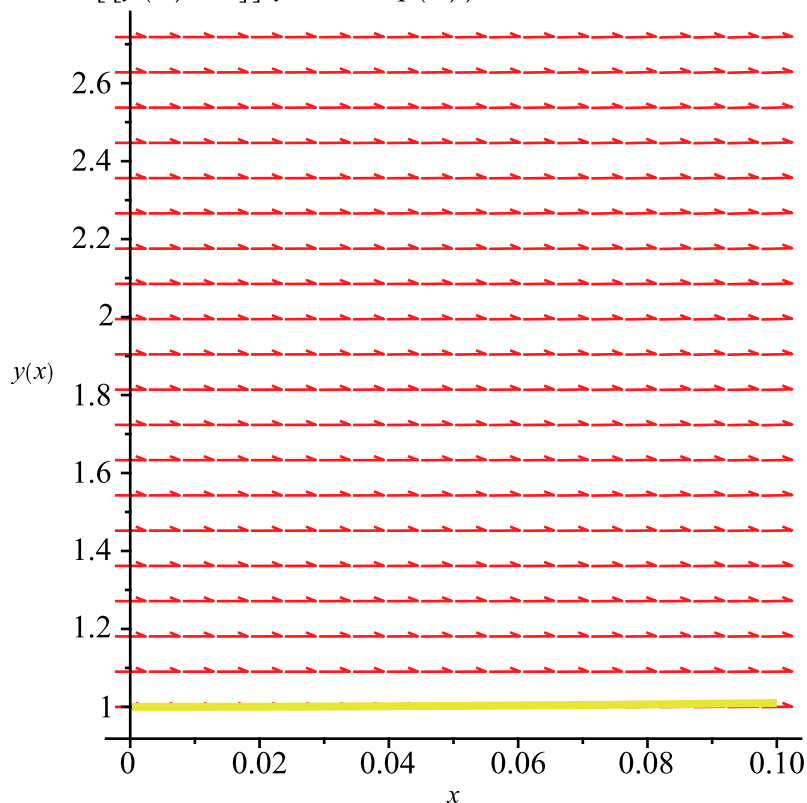
$f := (x, y) \rightarrow 2 \cdot x \cdot y;$

$$(x, y) \rightarrow 2 x y \quad (46)$$

$\text{dsolve}(\{ \text{diff}(y(x), x) = f(x, y(x)), y(0) = 1 \}, y(x)); \text{phi} := \text{unapply}(\text{rhs}(\%), x);$

$$x \rightarrow e^{x^2} \quad (47)$$

$\text{DEplot}(eq, y(x), x = 0 \dots 1, [[y(0) = 1]], y = 1 \dots \exp(1));$



$h := 0.1;$

$$0.1 \quad (48)$$

$x := 0; y := 1;$

$$1 \quad (49)$$

**for**  $i$  **from** 1 **to** 15 **do**  $y := y + h \cdot f(x, y) : \text{psi}(i) := y : x := x + h : \text{print}(x, y, \text{phi}(x), \text{abs}(y$

— phi(x)); od:

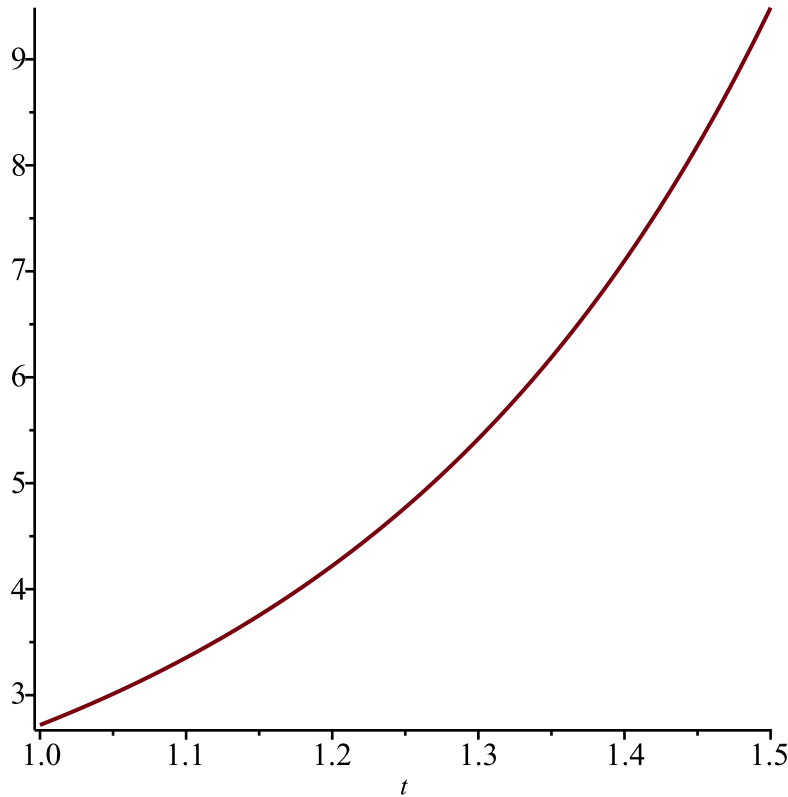
1.5, 6.835368997, 9.487735836, 2.652366839 (50)

**The approximate value at x=0.5 is**

0.5, 1.21440384, 1.284025417, 0.069621577

0.5, 1.21440384, 1.284025417, 0.069621577 (51)

points := [[n, psi(n)]\$n = 1 ..15] : with(plots) : pointplot(points, symbol=point); plot(phi(t), t = 1 ..1.5);



Applying Euler's improved numerical method

restart :

with(DEtools) :

f := (x, y) → 2 · x · y;

(x, y) → 2 x y (52)

dsolve( {diff(y(x), x) = f(x, y(x)), y(0) = 1 }, y(x)); phi := unapply(rhs(%), x);

$x \rightarrow e^{x^2}$  (53)

h := 0.1; x := 0; y := 1;

1 (54)

for i from 1 to 15 do y := y +  $\frac{h}{2} \cdot f(x, y) + \frac{h}{2} \cdot f(x + h, y + h \cdot f(x, y))$  : psi(i) := y : x := x + h :

print(x, y, phi(x), abs(y — phi(x))); od:

1.5, 9.348762067, 9.487735836, 0.138973769 (55)

**The approximate value at x=0.5 is** 0.5, 1.283472900, 1.284025417, 0.000552517