

In [6]:

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"""  
arj1  
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AMATH 301 B  
"""  
  
import numpy as np  
import matplotlib.pyplot as plt  
import scipy.integrate  
import pandas as pd
```

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In [7]: # Problem 1

mu = 3.39
std = 0.55

P = lambda x : (1 / np.sqrt(2 * np.pi * std**2)) * np.exp(-(x - mu)**2 / (2*std**2))

# a)

bounds = (2, 4)
Int, err = scipy.integrate.quad(P, bounds[0], bounds[1])
print("P:", Int)

"""
P = 0.8605569069798773
"""

# b)

LHR_err = []
for dx in range(2, 17):
    dx = 2**(-dx)
    x = np.arange(2, 4 + dx, dx)
    y = P(x)
    LHR = dx * np.sum(y[:-1])
    err = np.abs(LHR - Int)
    LHR_err.append(err)

# c)

RHR_err = []
for dx in range(2, 17):
    dx = 2**(-dx)
    x = np.arange(2, 4 + dx, dx)
    y = P(x)
    RHR = dx * np.sum(y[1:])
    err = np.abs(RHR - Int)
    RHR_err.append(err)

# d)

Trap_err = []
for dx in range(2, 17):
    dx = 2**(-dx)
    x = np.arange(2, 4 + dx, dx)
    y = P(x)
    trap = (dx / 2) * (y[0] + 2 * np.sum(y[1:-1]) + y[-1])
    err = np.abs(trap - Int)
    Trap_err.append(err)

# e)

data = {'Method': ['RHR', 'LHR', 'Trapezoidal']}
for k in range(len(RHR_err)):
    dx = 2**(-(k+2))

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data[dx] = [RHR_err[k], LHR_err[k], Trap_err[k]]

table = pd.DataFrame(data)
display(table)

# f)

"""
As expected, the trapezoidal rule yielded the smallest error while the RHR and
LHR yielded almost exactly the same errors as we decrease dx by a factor of 2^-1. By the final iteration (at 2^-16), the LHR
and RHR errors are at the 10^-6 magnitude while the trapezoidal error is at 10^-11. We expect the trapezoidal error to be about
half of the LHR and RHR since it is based on an average of those two measures, and the data supports this expectation. Since the
LHR and RHR methods are first order, they're error can be expressed to the magnitude of 10^k in the data. The trapezoidal method
is second order, meaning it will be expressed as (10^k)^2, which simplifies to 10^2k. Although the errors for the trapezoidal
method are not exactly half due to constant factors and rounding approximations, various points in time confirm that this
relationship between LHR/RHR's orders of accuracy and that of the trapezoidal method is accurate.
"""
```

P: 0.8605569069798773

Method	0.25	0.125	0.0625	0.03125	0.015625	0.0078125	0.00390625	0.001953125	0.0009765625
RHR	0.040450	0.021440	0.011022	0.005587	0.002812	0.001411	0.000707	3.535913e-04	1.76
LHR	0.050145	0.023857	0.011626	0.005738	0.002850	0.001420	0.000709	3.541810e-04	1.77
trapezoidal	0.004848	0.001209	0.000302	0.000075	0.000019	0.000005	0.000001	2.948431e-07	7.37

Out[7]: "\nAs expected, the trapezoidal rule yielded the smallest error while the RHR and LHR yielded almost exactly the same errors as\nwe decrease dx by a factor of 2^-1. By the final iteration (at 2^-16), the LHR and RHR errors are at the 10^-6 magnitude while\nthe trapezoidal error is at 10^-11. We expect the trapezoidal error to be about half of the LHR and RHR since it is based on an\naverage of those two measures, and the data supports this expectation. Since the LHR and RHR methods are first order, they're\nerror can be expressed to the magnitude of 10^k in the data. The trapezoidal method is second order, meaning it will be expressed\nas (10^k)^2, which simplifies to 10^2k. Although the errors for the trapezoidal method are not exactly half due to constant\nfactors and rounding approximations, various points in time confirm that this relationship between LHR/RHR's orders of accuracy\nand that of the trapezoidal method is accurate.\n"

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In [8]: # Problem 2

x = []
for dx in range(2, 17):
    x.append(2**(-dx))

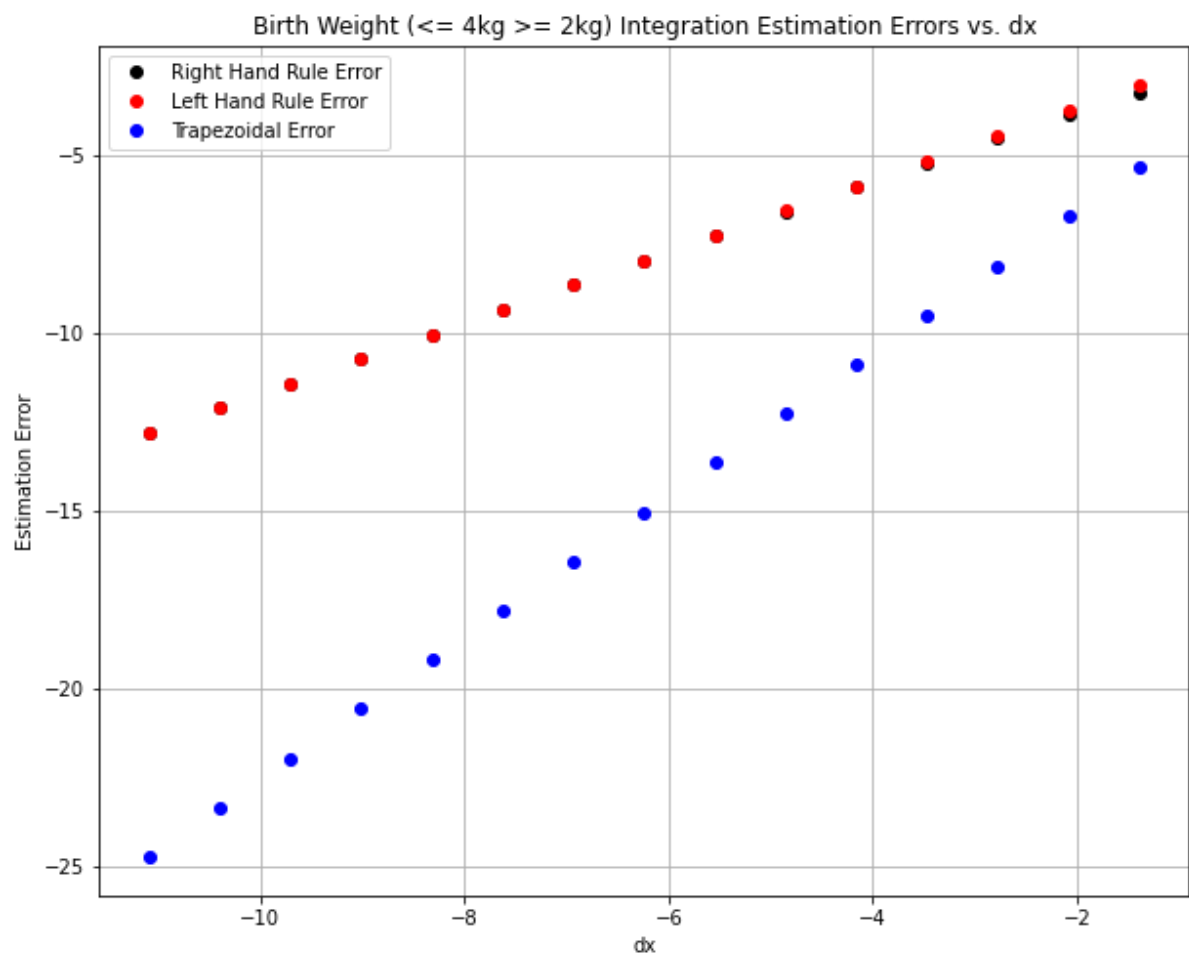
# a) done without log, deleted code

# b)

plt.figure(figsize=(10, 8))
plt.title('Birth Weight (<= 4kg >= 2kg) Integration Estimation Errors vs. dx')
plt.xlabel('dx')
plt.ylabel('Estimation Error')
plt.grid()
plt.plot(np.log(x), np.log(RHR_err), 'ko', np.log(x), np.log(LHR_err), 'ro', np.log(x), np.log(Trap_err), 'bo')
plt.legend(['Right Hand Rule Error', 'Left Hand Rule Error', 'Trapezoidal Error'])

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Out[8]: <matplotlib.legend.Legend at 0x19b33647dc8>



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In [9]: # c)

logx = np.log(x)
log_rhr = np.log(RHR_err)
log_lhr = np.log(LHR_err)
log_trap = np.log(Trap_err)

# RHR
coeffs_rhr = np.polyfit(logx, log_rhr, 1)
rhrhat = np.polyval(coeffs_rhr, logx)

# LHR
coeffs_lhr = np.polyfit(logx, log_lhr, 1)
lhrhat = np.polyval(coeffs_lhr, logx)

# Trapezoidal
coeffs_trap = np.polyfit(logx, log_trap, 1)
traphat = np.polyval(coeffs_trap, logx)

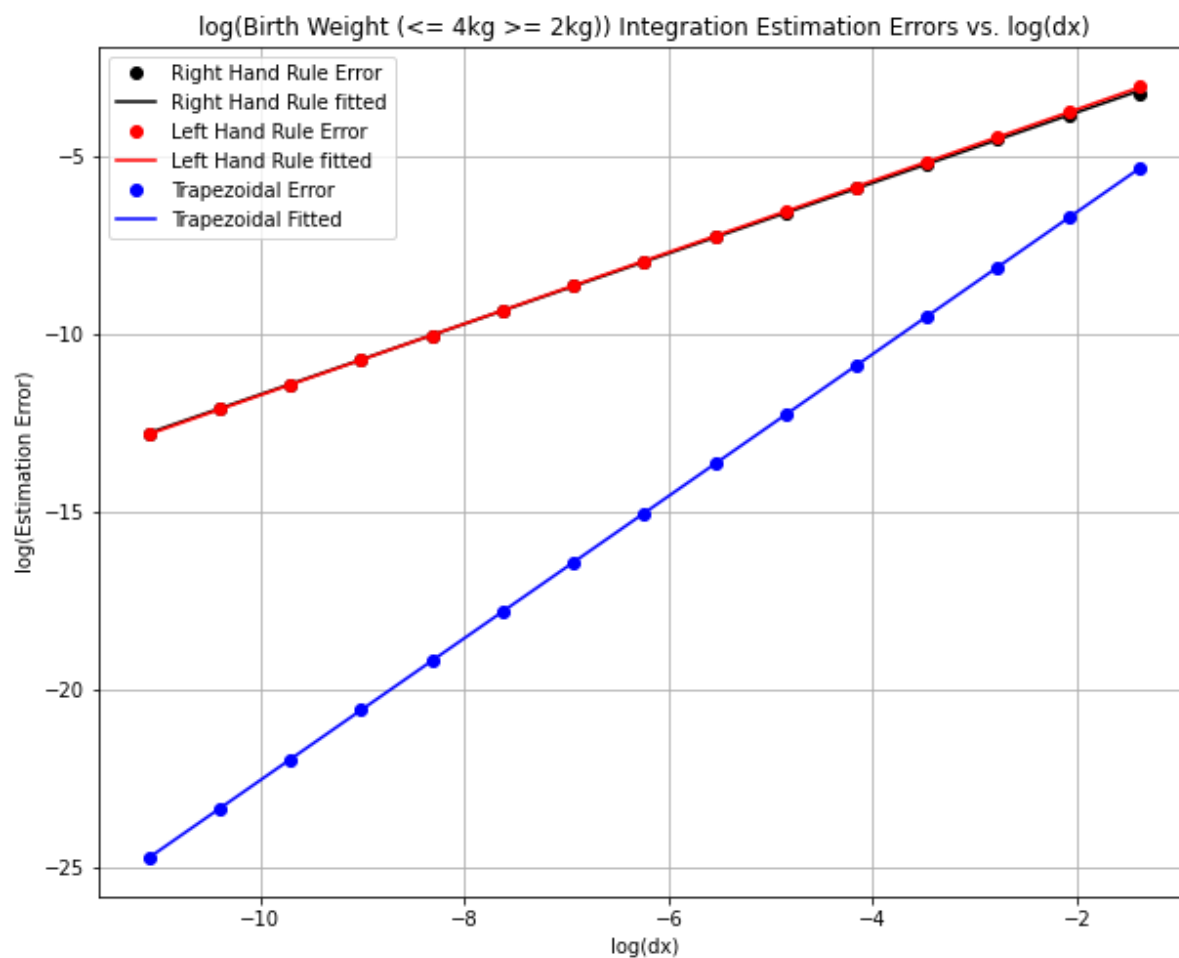
plt.figure(figsize=(10, 8))
plt.title('log(Birth Weight (<= 4kg >= 2kg)) Integration Estimation Errors vs. log(dx)')
plt.xlabel('log(dx)')
plt.ylabel('log(Estimation Error)')
plt.grid()
plt.plot(logx, log_rhr, 'ko', logx, rhrhat, 'k', logx, log_lhr, 'ro', logx, lhrhat, 'r', logx, log_trap, 'bo', logx, traphat, 'b')
plt.legend(['Right Hand Rule Error', 'Right Hand Rule fitted', 'Left Hand Rule Error', 'Left Hand Rule fitted', 'Trapezoidal Error', 'Trapezoidal Fitted'])

# d)

"""
The slopes of these lines represent the Estimation Error's rate of change regarding dx. As we can see, the earlier assumptions we made about the trapezoidal error being about half that of the LHR and RHR holds true. As dx shrinks, the errors of LHR/RHR vs. trapezoidal continue to be shrink following this relationship. This reinforces and proves that the orders of accuracy are 1st order for LHR and RHR and 2nd order for trapezoidal.
"""

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Out[9]: '\n\nThe slopes of these lines represent the \n'



In []: