

## Scipy 作业

- 1、求解非线性方程组， $\cos(a) = 1 - d^2 / (2*r^2)$ ， $L = a * r$ ， $d = 140$ ， $L = 156$ ；导入参数雅可比矩阵，再次进行求解。

Code:

```
from scipy.optimize import fsolve
from math import cos, sin

d, L = 140, 156

def f(x):
    x0, x1 = x.tolist() # x0 表示 a, x1 表示 r
    return [cos(x0) - 1 + d ** 2 / (2 * x1 ** 2), L - x0 * x1]

result1 = fsolve(f, [1, 1])
print(result1)
print(f(result1))

# 下面引入雅可比矩阵
def j(x):
    x0, x1 = x.tolist()
    return [[sin(x0), -19600 / (x1 ** 3)], [-x1, -x0]]

result2 = fsolve(f, [1, 1], fprime=j)
print(result2)
print(f(result2))
```

Result:

```
# 直接求解
[ 1.5940638  97.86308398]
# 误差
[4.596323321948148e-14, 2.76543232757831e-11]
# 加入 Jacobbian 矩阵
[ 1.5940638  97.86308398]
# 误差
[-1.4652723479002816e-12, -9.947598300641403e-13]
```

- 2、用 `curve_fit()` 函数对高斯分布进行拟合， $x \in [0, 10]$ ，高斯分布函数为  $y = a * \exp(-(x-b)**2 / (2*c**2))$ ，其中真实值  $a=1, b=5, c=2$ 。试对  $y$  加入噪声之后进行拟合，并作图与真实数据进行比较。（参见课件 `leastsq()`, `curve_fit()` 拟合）

Code:

```
import numpy as np
```

```

from scipy import optimize
import matplotlib.pyplot as plt

def func(x, p):
    a, b, c = p
    return a * np.exp(-(x - b) ** 2 / (2 * c ** 2))

def residuals(p, y, x):
    return y - func(x, p)

def func2(x, a, b, c):
    return a * np.exp(-(x - b) ** 2 / (2 * c ** 2))

x = np.linspace(0, 10, 100)
a, b, c = 1, 5, 2
y0 = func(x, [a, b, c])
np.random.seed(10)
y1 = y0 + 2 * np.random.randn(len(x))
p0 = [1, 1, 1]

# 使用 curve_fit
popt, pcov = optimize.curve_fit(func2, x, y1, p0=p0)
print("真实参数:", [a, b, c])
print("拟合参数", popt)

# 使用 leastsq
plsq = optimize.leastsq(residuals, p0, args=(y1, x))
print("真实参数:", [a, b, c])
print("拟合参数:", plsq[0]) # 实验数据拟合后的参数

plt.rcParams['font.sans-serif'] = ['Arial Unicode MS']
plt.rcParams['axes.unicode_minus'] = False

fig, ax = plt.subplots(1, 2)
ax[0].plot(x, y0)
ax[0].plot(x, y1, "o")
ax[0].plot(x, func(x, plsq[0]))
ax[0].legend(["真实数据", "带噪声的实验数据", "leastsq 拟合数据"])

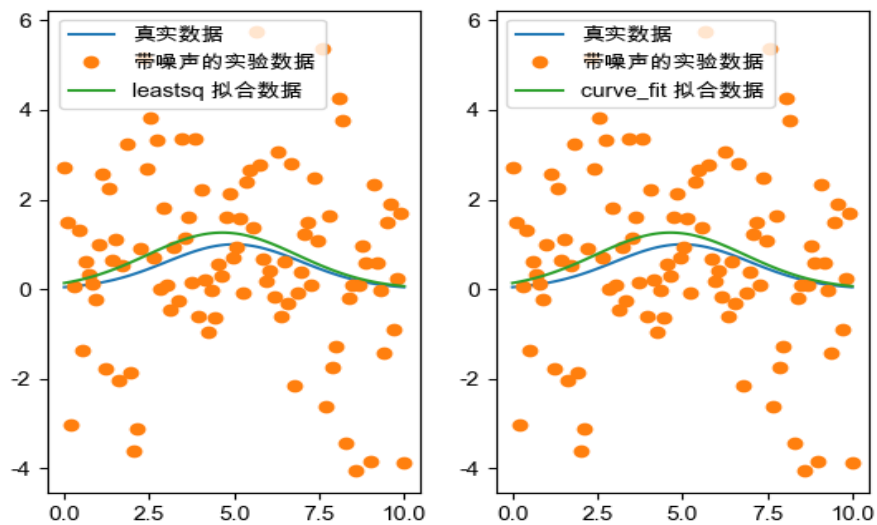
ax[1].plot(x, y0)
ax[1].plot(x, y1, "o")
ax[1].plot(x, func(x, popt))
ax[1].legend(["真实数据", "带噪声的实验数据", "curve_fit 拟合数据"])

```

```
plt.show()
```

Result:

```
#使用 curve_fit
真实参数: [1, 5, 2]
拟合参数 [1.26202731 4.6472208 2.2033595 ]
# 使用 leastsq
真实参数: [1, 5, 2]
拟合参数: [1.26202731 4.6472208 2.2033595 ]
```



- 3、对 4 个数据点  $x = [-1, 0, 2.0, 1.0]$ ,  $y = [1.0, 0.3, -0.5, 0.8]$  进行 Rbf 插值, 插值中使用三种插值方法分别是 multiquadric、gaussian、和 linear(参见课件 5, scipy\_rbf.py), 需要作点图(加密点)为 `np.linspace(-3, 4, 100)`。

Code:

```
import numpy as np
from scipy import interpolate
import matplotlib.pyplot as plt
x = [-1, 0, 2.0, 1.0]
y = [1.0, 0.3, -0.5, 0.8]
x_inter = np.linspace(-3, 4, 100)
newfunc1 = interpolate.Rbf(x, y, function="multiquadric")
y_multi = newfunc1(x_inter)

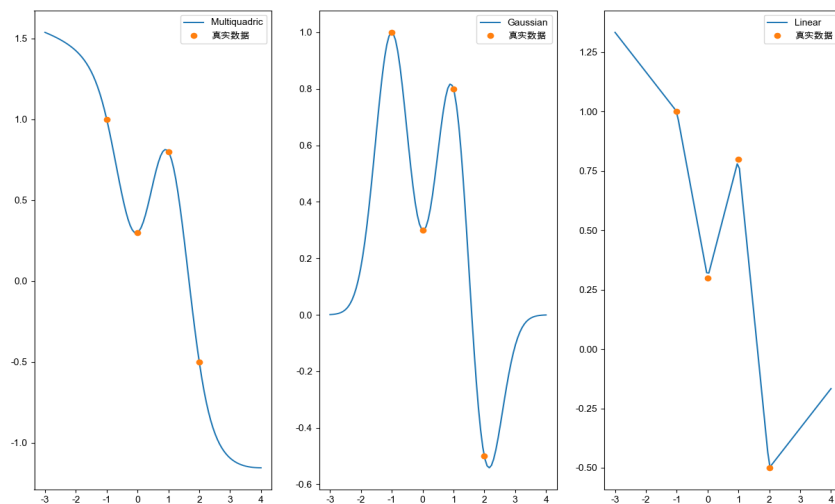
newfunc2 = interpolate.Rbf(x, y, function='gaussian')
y_gaussian = newfunc2(x_inter)

newfunc3 = interpolate.Rbf(x, y, function='linear')
y_linear = newfunc3(x_inter)
```

```
plt.rcParams['font.sans-serif'] = ['Arial Unicode MS']
plt.rcParams['axes.unicode_minus'] = False

fig, ax = plt.subplots(1, 3, figsize=(15, 10))
ax[0].plot(x_inter, y_multi)
ax[0].plot(x, y, 'o')
ax[0].legend(['Multiquadric', '真实数据'])
ax[1].plot(x_inter, y_gaussian)
ax[1].plot(x, y, 'o')
ax[1].legend(['Gaussian', '真实数据'])
ax[2].plot(x_inter, y_linear)
ax[2].plot(x, y, 'o')
ax[2].legend(['Linear', '真实数据'])
plt.show()
```

Result:



- 4、分别用 `optimize.fmin_bfgs`、`optimize.fminbound`、`optimize.brute` 三种优化方法对函数  $x^2 + 10 * \sin(x)$  求最小值，并作图。  $x \in [-10, 10]$ 。

Code:

```
import numpy as np

from scipy import optimize

import matplotlib.pyplot as plt
```

```
def func(x):  
    return x ** 2 + 10 * np.sin(x)  
  
# fmin_bfgs 方法  
y_bfgs = optimize.fmin_bfgs(func, [-1])  
print(y_bfgs, func(y_bfgs))  
  
# optimize.fminbound 方法  
y_minbound = optimize.fminbound(func, -10, 10)  
print(y_minbound, func(y_minbound))  
  
# optimize.brute 方法  
y_brute = optimize.brute(func, (slice(-10, 10, 0.01),))  
print(y_brute, func(y_brute))  
  
x = np.arange(-10, 10, 0.1)  
y = func(x)  
plt.plot(x, y)  
plt.plot(x, func(y_bfgs) * np.ones(x.shape))  
plt.show()
```

**Result:**

```
# 使用 fmin_bfgs 方法
```

```
Optimization terminated successfully.
```

```
Current function value: -7.945823
```

```
Iterations: 3
```

```
Function evaluations: 10
```

```
Gradient evaluations: 5
```

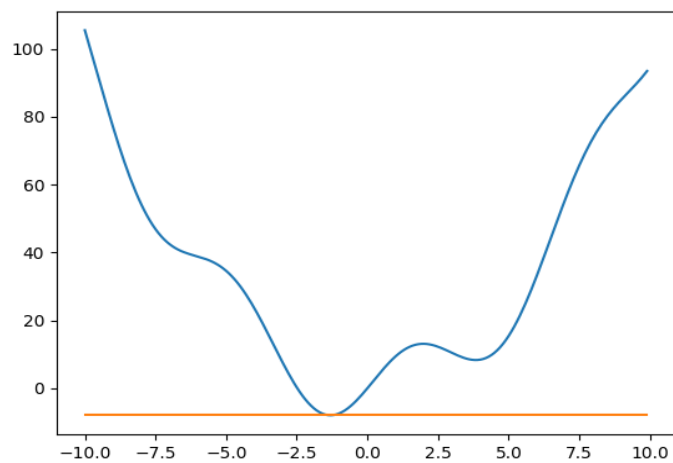
```
[-1.30643969] [-7.94582338]
```

```
# 使用 fminbound 方法
```

```
-1.306440096615395 -7.945823375615237
```

```
# 使用 brute 方法
```

```
[-1.30641797] [-7.94582337]
```



5、计算积分 a)  $\int_0^3 \cos^2(e^x) dx$ , b)  $\int_0^{1/2} dy \int_0^{\sqrt{1-4y^2}} 16xy dx$ .

Code:

```
import numpy as np

from scipy import integrate

def func1(x):

    return (np.cos(np.exp(x))) ** 2

def func2(x, y):

    return 16 * x * y
```

```

result1 = integrate.quad(func1, 0, 3)

result2 = integrate.dblquad(func2, 0, 0.5, 0, lambda y: np.sqrt(1 - 4 *
y ** 2))

print(result1)

print(result2)

```

**Result:**

```

# 问题 a) 的积分与误差
(1.296467785724373, 1.397797106902389e-09)
# 问题 b) 的积分与误差
(0.49999999999999994, 1.7092350012594845e-14)

```

6、弹簧系统每隔 1ms 周期的系统状态  $Mx'' + bx' + kx = F$ , 试用 `odeint()` 对该系统进行求解并作图, 其中参数  $M, k, b, F = 1.0, 0.5, 0.2, 1.0$ ; 初值 `init_status = -1, 0.0`; `t = np.arange(0, 50, 0.02)`。

**Code:**

```

import matplotlib.pyplot as plt

def func(x, t, M, k, b, F):

    theta, omega = x

    # theta'(t) = omega

    dxdt = [omega, (F - b * omega - k * theta) / M]

    return dxdt

M, k, b, F = 1.0, 0.5, 0.2, 1.0

init_status = -1, 0.0

t = np.arange(0, 50, 0.02)

sol = integrate.odeint(func, init_status, t, args=(M, k, b, F))

plt.plot(t, sol[:, 0])

```

```
plt.plot(t, sol[:, 1])

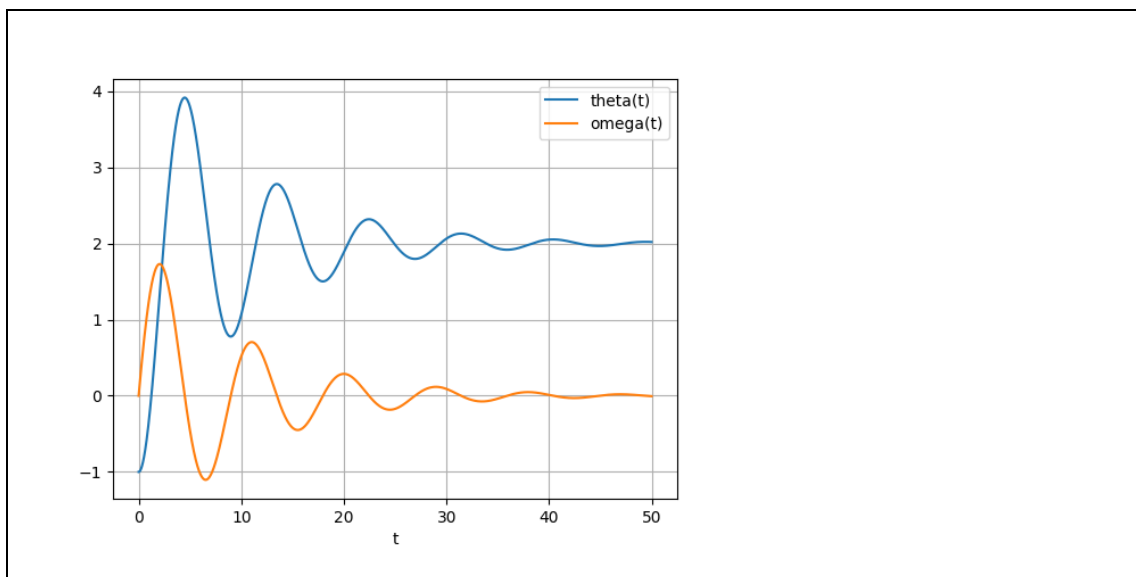
plt.legend(["theta(t)", "omega(t)"])

plt.xlabel('t')

plt.grid()

plt.show()
```

Result:



7、从参数为 1 的伽马分布生成 1000 个随机数, 然后绘制这些样点的直方图。你能够在其上绘制此伽马分布的 pdf 吗(应该匹配)? (参见课件)

Code:

```
from scipy import stats

import numpy as np

import matplotlib.pyplot as plt


X = stats.gamma(1)

x0 = X.rvs(size=1000)
```



```

t = np.arange(0, 9, 0.01)

plt.rcParams['font.sans-serif'] = ['Arial Unicode MS']

plt.rcParams['axes.unicode_minus'] = False

fig, ax = plt.subplots(1, 1)

ax.plot(t, X.pdf(t))

p, t2 = np.histogram(x0, bins=100, normed=True)

t2 = (t2[:-1] + t2[1:]) / 2

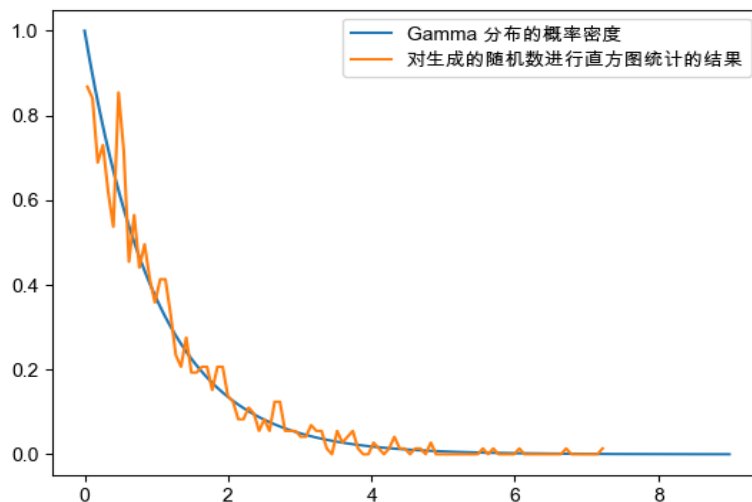
ax.plot(t2, p)

ax.legend(["Gamma 分布的概率密度", "对生成的随机数进行直方图统计的结果"])

plt.show()

```

Result:



8、scipy.sparse 中提供了多种表示稀疏矩阵的格式，试用 dok\_matrix, lil\_matrix 表示的矩阵  $\begin{bmatrix} 3 & 0 & 8 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$ ，并与 sparse.coo\_matrix 表示法进行比较。

Code:

```

from scipy import sparse

```

```
A_dok = sparse.dok_matrix([[3, 0, 8, 0], [0, 2, 0, 0], [0, 0, 0, 0], [0,
0, 0, 1]])

A_lil = sparse.lil_matrix([[3, 0, 8, 0], [0, 2, 0, 0], [0, 0, 0, 0], [0,
0, 0, 1]])

A_coo = sparse.coo_matrix([[3, 0, 8, 0], [0, 2, 0, 0], [0, 0, 0, 0], [0,
0, 0, 1]])

print("dok_matrix:\n", A_dok)

print("lil_matrix:\n", A_lil)

print("coo_matrix:\n", A_coo)
```

Result:

dok\_matrix:

(0, 0) 3

(0, 2) 8

(1, 1) 2

(3, 3) 1

lil\_matrix:

(0, 0) 3

(0, 2) 8

(1, 1) 2

(3, 3) 1

coo\_matrix:

(0, 0) 3

(0, 2) 8

$(1, 1)$	2
$(3, 3)$	1