

Nathaniel Valla

```
format long
clc
clear
```

1. Fourier series: Calculate the Fourier series for the following functions using $n = 8, 16, 32$ and 64 interpolation points on the interval $0 \leq x \leq 2\pi$, and for the $n = 64$ case, plot the resulting sine and cosine mode coefficients for $\sin(kx)$ and $\cos(kx)$ vs. K :

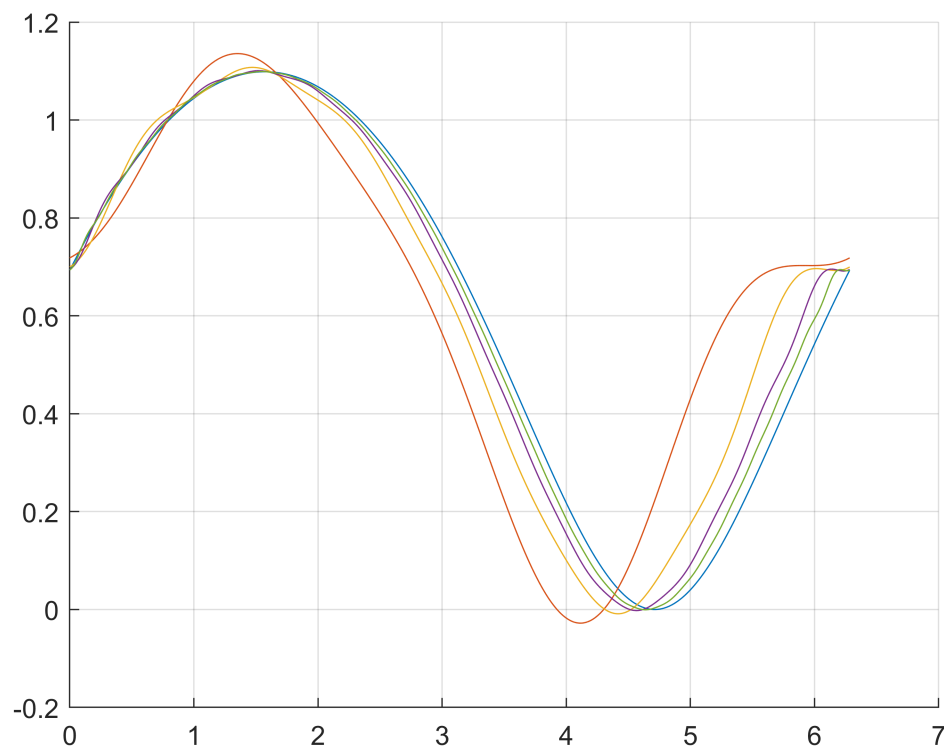
```
n_8 = 2*pi*linspace(0,1,8);
n_16 = 2*pi*linspace(0,1,16);
n_32 = 2*pi*linspace(0,1,32);
n_64 = 2*pi*linspace(0,1,64);
n = 2*pi*linspace(0,1,10000);
```

(a) $f(x) = \ln(2+\sin x)$

```
f_8 = log(2+sin(n_8));
f_16 = log(2+sin(n_16));
f_32 = log(2+sin(n_32));
f_64 = log(2+sin(n_64));
f = log(2+sin(n));
```

```
F_8 = fft(f_8);
F_16 = fft(f_16);
F_32 = fft(f_32);
F_64 = fft(f_64);
```

```
figure
hold on
plot(n,f)
plot(n,i_fft(F_8,n))
plot(n,i_fft(F_16,n))
plot(n,i_fft(F_32,n))
plot(n,i_fft(F_64,n))
grid on
hold off
```

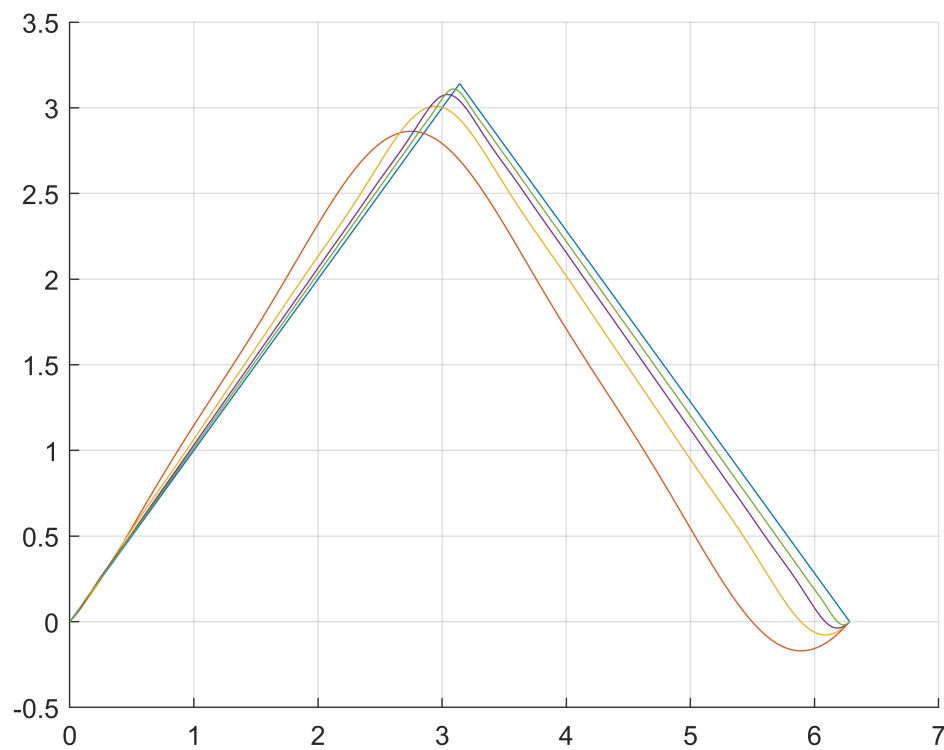


(b) $f(x) = \begin{cases} x; & 0 \leq x < \pi \\ 2\pi - x; & \pi < x \leq 2\pi \end{cases}$

```
f_8 = [n_8(1:4), 2*pi - n_8(5:8)];
f_16 = [n_16(1:8), 2*pi - n_16(9:16)];
f_32 = [n_32(1:16), 2*pi - n_32(17:32)];
f_64 = [n_64(1:32), 2*pi - n_64(33:64)];
f = [n(1:5000), 2*pi - n(5001:10000)];
```

```
F_8 = fft(f_8);
F_16 = fft(f_16);
F_32 = fft(f_32);
F_64 = fft(f_64);
```

```
figure
hold on
plot(n, f)
plot(n, i_fft(F_8, n))
plot(n, i_fft(F_16, n))
plot(n, i_fft(F_32, n))
plot(n, i_fft(F_64, n))
grid on
hold off
```

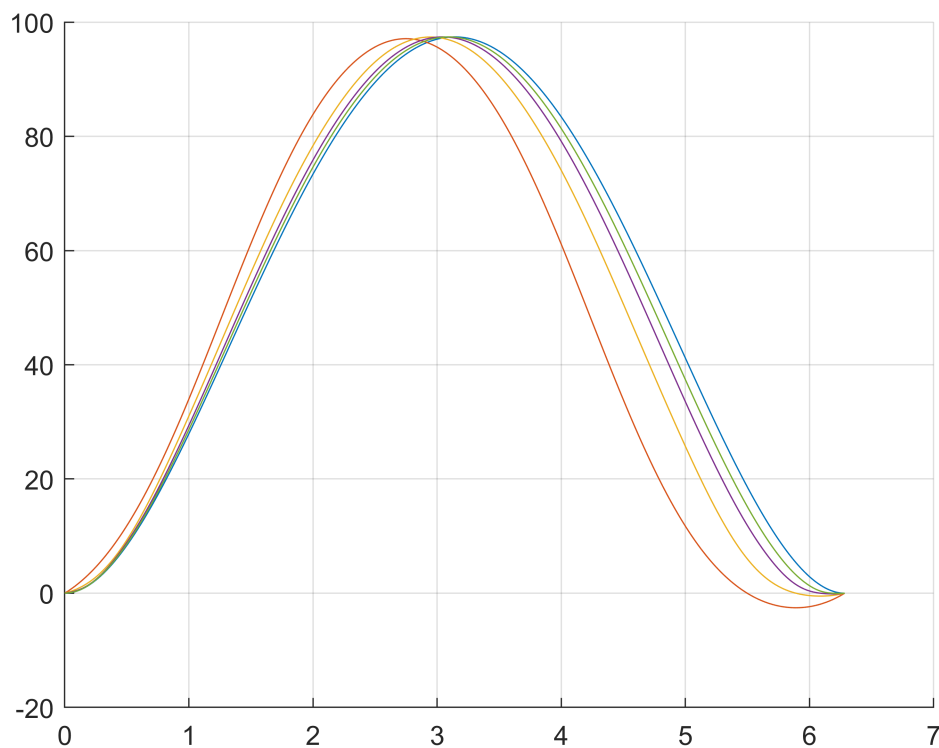


(c) $f(x) = x^2(x-2\pi)^2$

```
f_8 = (n_8).^2.*(n_8-2*pi).^2.;
f_16 = (n_16).^2.*(n_16-2*pi).^2.;
f_32 = (n_32).^2.*(n_32-2*pi).^2.;
f_64 = (n_64).^2.*(n_64-2*pi).^2.;
f = (n).^2.*(n-2*pi).^2;
```

```
F_8 = fft(f_8);
F_16 = fft(f_16);
F_32 = fft(f_32);
F_64 = fft(f_64);
```

```
figure
hold on
plot(n,f)
plot(n,i_fft(F_8,n))
plot(n,i_fft(F_16,n))
plot(n,i_fft(F_32,n))
plot(n,i_fft(F_64,n))
grid on
hold off
```



2. Numerical Differentiation:

(a) Use the three-point centered difference formula for the second derivative to approximate $f''(1)$, where $f(x) = 1/x$, for $h = 0.1, 0.01$, and 0.001 . Find the approximation error and verify the error estimate predicted by theory (what does the theory say?).

```
h_1 = 0.1;
h_01 = 0.01;
h_001 = 0.001;

f = @(x) 1 / x;
p = 1;

f_1 = (f(1+h_1) - 2*f(1) + f(1-h_1))/h_1^2
```

```
f_1 =
    2.020202020202033
```

```
f_01 = (f(1+h_01) - 2*f(1) + f(1-h_01))/h_01^2
```

```
f_01 =
    2.000200020002563
```

```
f_001 = (f(1+h_001) - 2*f(1) + f(1-h_001))/h_001^2
```

```
f_001 =
    2.000002000235312
```

(b) Develop a first-order method for approximating $f''(x)$ that uses the data $f(x-h)$, $f(x)$, and $f(x+3h)$ only. Find the error term.

$$f(x-h) = f(x) - hf'(x) + \frac{1h^2}{2} f''(x)$$

$$f(x+3h) = f(x) + 3hf'(x) + \frac{9h^2}{2} f''(x)$$

$$f(x+3h) - 7f(x-h) = -6f(x) - 4hf'(x) + \frac{h^2}{2} f''(x)$$

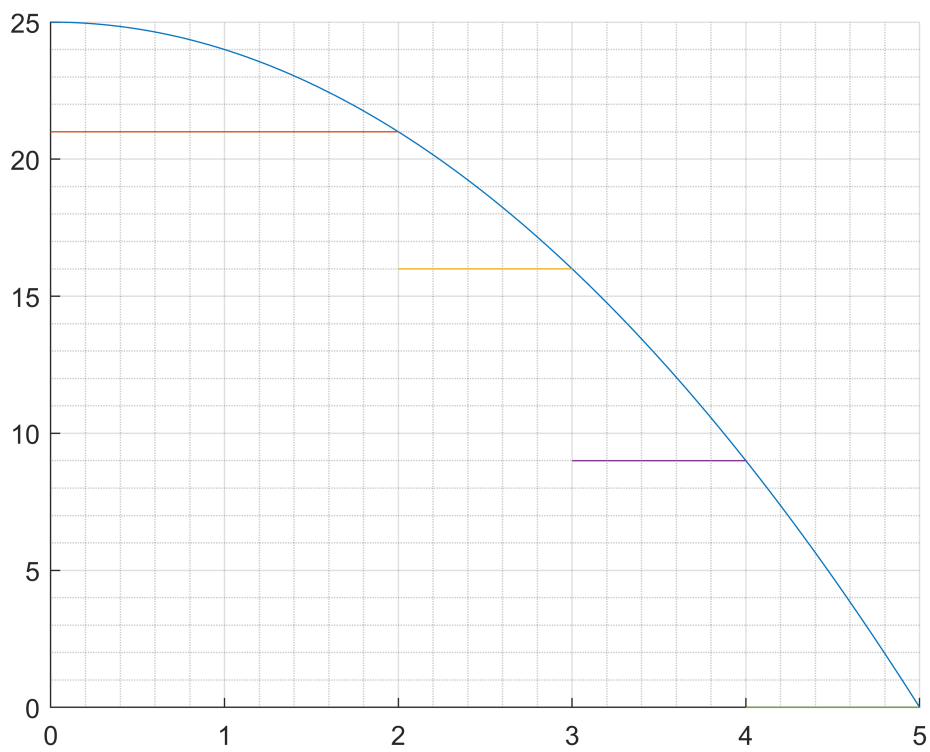
$$\frac{h^2}{2} f''(x) = f(x+3h) - 7f(x-h) + 6f(x) + 4hf'(x)$$

$$f''(x) = \frac{2f(x+3h) - 14f(x-h) + 12f(x)}{h^2} + \frac{8}{h} f'(x)$$

3. Riemann Sums: In each of the following problems, a function and interval of definition are given. Also a partition of the interval is specified, as well as a point in each of the sub-intervals that the partition determines. In each case, sketch the graph of f and the rectangles that this information provides and compute the Riemann sum.

(a) $f(x) = 25-x^2$, $[0,5]$, $\{0,2,3,4,5\}$, use right endpoint

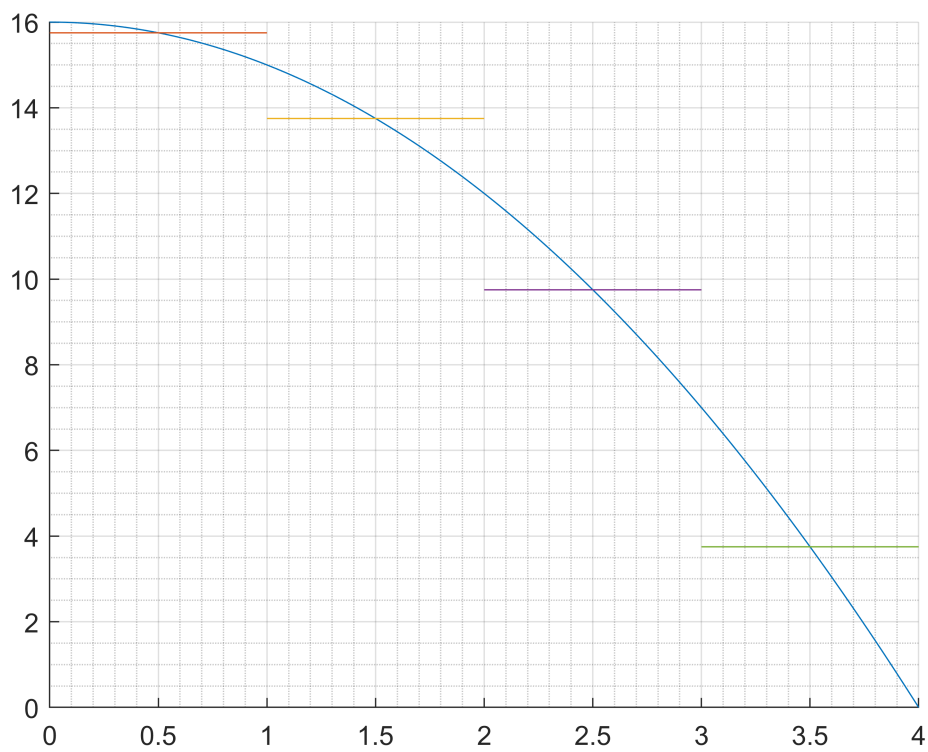
```
t = linspace(0,5,10000);
fun = @(x) 25-x.^2;
points = [0,2,3,4,5];
test = "rig";
Riemann_Sum(fun,points,test,t)
```



ans =
46

(b) $f(x) = 16 - x^2$, $[0, 4]$, $\{0, 1, 2, 3, 4\}$, use midpoint

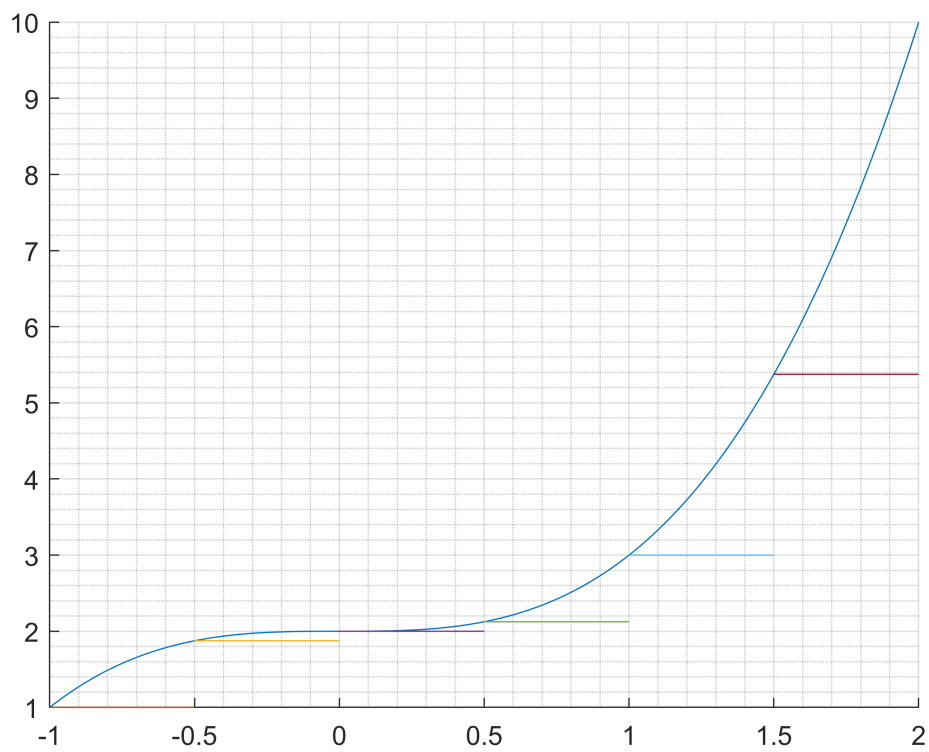
```
t = linspace(0,4,10000);
fun = @(x) 16-x.^2;
points = [0,1,2,3,4];
test = "mid";
Riemann_Sum(fun,points,test,t)
```



ans =
43

(c) $f(x) = x^3 + 2$, $[-1, 2]$, $\{-1, -0.5, 0, 0.5, 1, 1.5, 2\}$, use left endpoint

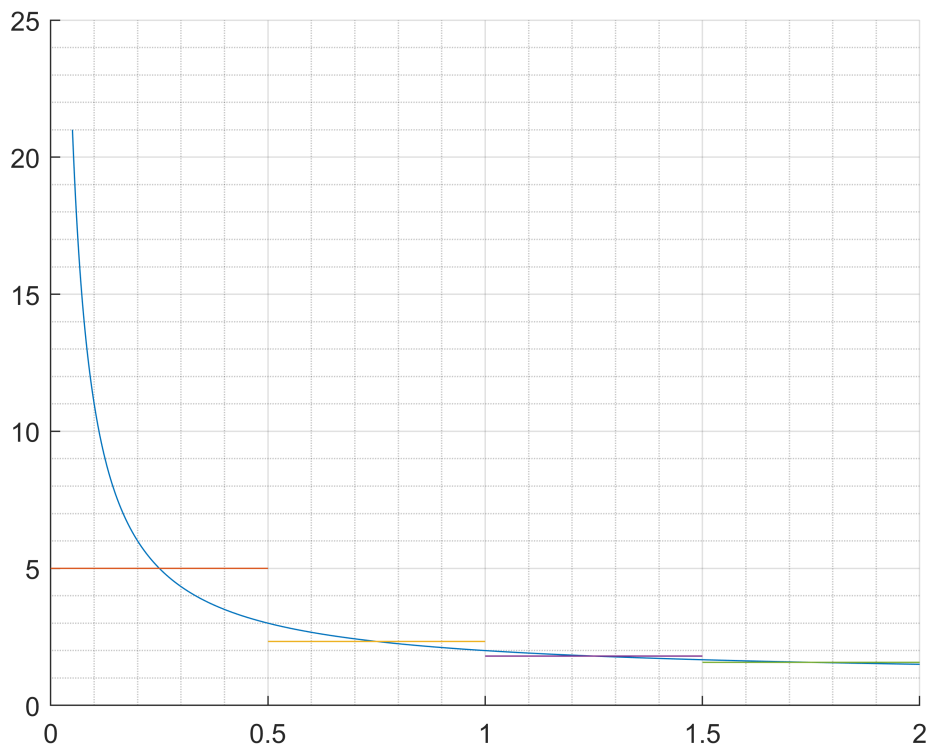
```
t = linspace(-1,2,10000);
fun = @(x) x.^3 + 2;
points = [-1,-0.5,0,0.5,1,1.5,2];
test = "lef";
Riemann_Sum(fun,points,test,t)
```



```
ans =
    15.375000000000000
```

(d) $f(x) = 1/x+1$, $[0,2]$, $\{0,0.5,1,1.5,2\}$, use midpoint

```
t = linspace(0.05,2,10000);
fun = @(x) 1./x + 1;
points = [0,0.5,1,1.5,2];
test = "mid";
Riemann_Sum(fun,points,test,t)
```

```
ans =
    10.704761904761904
```

```
function series = i_fft(fou_ser,n)
    yy = zeros(1,size(n,2));
    L = size(fou_ser,2);
    yy = yy + real(fou_ser(1))/L*cos(0*n)- imag(fou_ser(1))/L*sin(0*n);
    for k = 2:L/2 % k is the array index
        yy = yy + 2*real(fou_ser(k))/L*cos((k-1)*n) - 2*imag(fou_ser(k))/L*sin((k-1)*n);
    end
    series = yy;
end

function acum = Riemann_Sum(fun,points,test,t)
    apprx = zeros(1,size(points,2)-1);
    figure
    hold on
    grid on
    grid minor
    plot(t,fun(t))

    if (test == "rig")
        for i = 2:size(points,2)
            apprx(i-1)= fun(points(i));
        end
    else
```

```

    if (test == "lef")
        for i = 1:(size(points,2)-1)
            apprx(i)= fun(points(i));
        end
    else
        if (test == "mid")
            for i = 1:(size(points,2)-1)
                apprx(i)= fun((points(i)+points(i+1))/2);
            end
        else
            fprintf("Not Valid Test method")
        end
    end
end

for i = 1:(size(points,2)-1)
    plot([points(i),points(i+1)],[apprx(i),apprx(i)])
end
acum = sum(apprx);
hold off
end

```