

EM 314 – NUMERICAL METHODS
ASSIGNMENT 01

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Question 1

① $\sin x \approx x$

Taylor series,

$$f(x+h) = f(x) + \frac{f'(x)h}{1} + \frac{f''(x)h^2}{2!} + \frac{f'''(x)h^3}{3!} + \dots$$

$$\sin(x_0 + x) = f(x_0) + f'(x_0)x + \frac{f''(x_0)x^2}{2!} + \frac{f'''(x_0)x^3}{3!}$$

$$+ \frac{f^{(4)}(x_0)x^4}{4!} + \frac{f^{(5)}(x_0)x^5}{5!} + \dots$$

then $x_0 = 0$

$$\sin(x) = f(0) + f'(0)x + \frac{f''(0)x^2}{2!} + \frac{f'''(0)x^3}{3!} + \frac{f^{(4)}(0)x^4}{4!} + \frac{f^{(5)}(0)x^5}{5!} + \dots$$

$$f(x) = \sin x$$

$$f'(x) = \cos x$$

$$f''(x) = -\sin x$$

$$f'''(x) = -\cos x$$

$$f^{(4)}(x) = \sin x$$

$$f^{(5)}(x) = \cos x$$

$$\sin(x) = 0 + x + 0 - \frac{x^3}{3!} + 0 + \frac{x^5}{5!}$$

$$\sin(x) = x - \frac{x^3}{3!} + \frac{x^5}{5!}$$

error

$$\text{error} < 10^{-6}$$

$$-\frac{x^3}{3!} + \frac{x^5}{5!} < 10^{-6}$$

$$\frac{x^5}{120} - \frac{x^3}{6} < 10^{-6}$$

$$x^5 - 20x^3 - 12 \times 10^{-5} < 0$$

$$x_{\min} = -4.472136$$

$$x_{\max} = +4.472136$$

$$\text{So range } -4.472136 < x < 4.472136$$

Question 2

② $F(\beta, t, L, u)$, $F \subset \mathbb{R}$

General form of floating point numbers:-

$$x = (-1)^s \pm (\alpha_1 \alpha_2 \dots \alpha_t) \beta^m$$

$$m \in [L, u]$$

There are two sign bits.

α_1 can differ $(\beta-1)$ times.

~~α_2, α_3~~

Other elements in mantissa can vary β times

So mantissa can vary $(\beta-1)\beta^{t-1}$ times.

The exponent is going to vary $(u-L+1)$ times

Then we can say,

$$F \text{ contains precisely } 2(\beta-1)\beta^{t-1}(u-L+1)$$

Question 3

③ Taylor series

$$f(x+h) = f(x) + f'(x)h + \frac{f''(\xi)}{2!}h^2$$

$x < \xi < x+h$

Then,

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

$$f'(x) = \frac{f(x+h) - f(x)}{h} - \frac{f''(\xi)h}{2!}$$

$$f'(x) = f'_h(x) - \frac{f''(\xi)h}{2!}$$

$$f'_h(x) = f'(x) + \frac{f''(\xi)h}{2!}$$

$$E_h(x) = \frac{f''(\xi)h}{2!}$$

$$E_h(x) = \left[\frac{f''(\xi)}{2!} \right] h$$

constant = k.

Therefore,

$$\lim_{h \rightarrow 0} \frac{|E_h(x)|}{|h|} = k$$

Then we can say,

$$E_h(x) = O(h).$$

Question 4

```

Editor - C:\Users\Prasad-PC\Desktop\q4.m
1 - val=500:500:5000; %create a vector with matrix size values
2 - size=length(val); %get the length of val vector
3 - t=(size);
4
5 - for i=1:size
6 -     t1=cputime(); %initial time when start up the process
7 -     A=rand(val(i)); %find the random matrix
8 -     deter=det(A); %find determinant of matrix A
9 -     t(i)=cputime()-t1; %calculate the time taken to complete the process
10 - end
11
12 - hold on
13 - loglog(log(val),log(t),'-x') %plott a graph log(val) Vs log(t)
14 - title('Log(t) against Log(n) ','FontSize',14);
15 - xlabel('log(n)'); %labelling
16 - ylabel('log(t)');
17 - p=polyfit(log(val),log(t),1); %find the best fit line's coefficients
18 - p1=polyval(p,log(val)); % find best fit line's y coordinates
19 - plot(log(val),p1,'r') %plot a graph log(val) Vs p1
20
21 - alpha=(log(t(7))-log(t(4)))/(log(val(7))-log(val(4))); %find the gradient of the graph
22 - fprintf('alpha =%.4f\n',alpha); %display the value of alpha
23
24

```

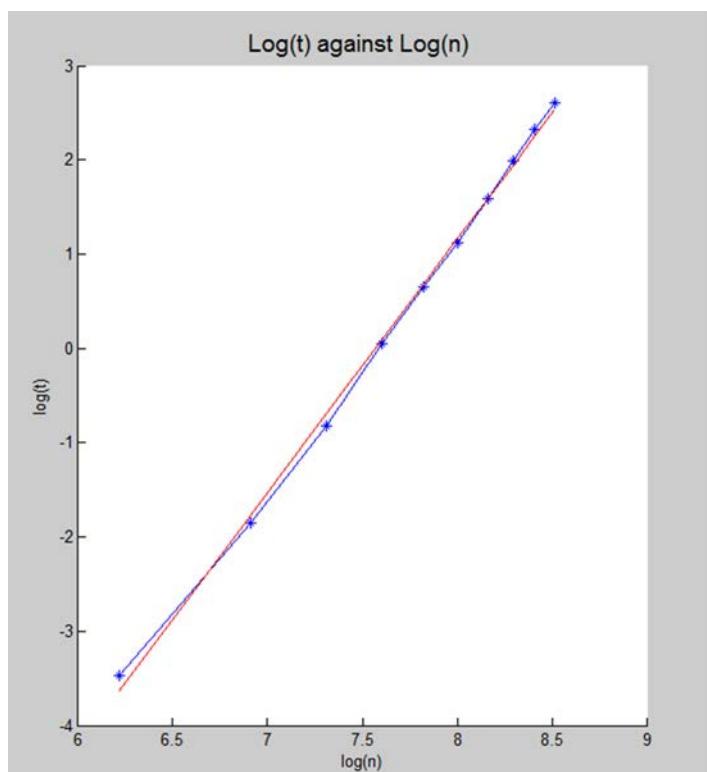
```

Command Window
File Edit Debug Desktop Window Help
>> clear
alpha =2.8139

```

(c)

(d)



(f) When using computer software for calculations we have to use variables. Sometimes there may be memory overflow cases. Then we get wrong answers. That's why experimental values differ from theoretical values.

Question 5

When $N=10$

```

Editor - C:\Users\Prasad-PC\Desktop\q5.m
1 - N=10; %set vector size
2 - x=3; %set constant value for x
3 - k=1:N; %find k vector
4 - h=1./(2.^(k)); %find h vector
5 - f=length(h);
6 - E=length(h);
7
8 - for i=1:length(h)
9 -     f(i)=(log(x+h(i))-log(x))*1/h(i); %find f'h(x)
10 -     E(i)=abs((1/x)-f(i)); %find E(x)
11 -     fprintf('%d\t%f\t%f\t%f\n',k(i),h(i),f(i),E(i)); %displaying values
12 - end
13
14 - G=log(E(2)/E(1))/log(h(2)/h(1)); %find value for Gama
15 - fprintf('Gama value is %.4f\n',G); % display Gama
16
17 - loglog(h,E,'r') %plot a graph (h) Vs (E)
18 - title('Ehk against hk','FontSize',14);
19 - xlabel('hk');
20 - ylabel('Ehk');

```

(a)

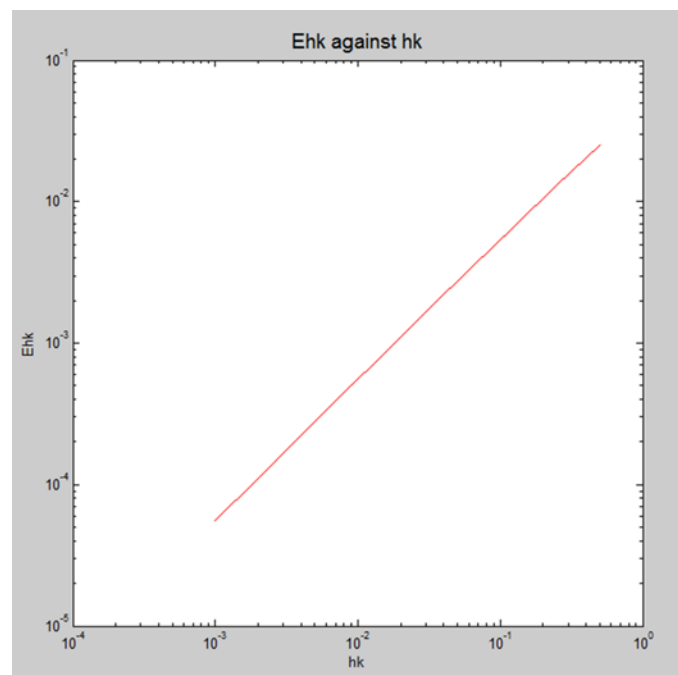
k	h_k	$f'_{hk}(x)$	E_{hk}
1	0.500000	0.308301	0.025032
2	0.250000	0.320171	0.013163
3	0.125000	0.326576	0.006757
4	0.062500	0.329909	0.003425
5	0.031250	0.331609	0.001724
6	0.015625	0.332468	0.000865
7	0.007813	0.332900	0.000433
8	0.003906	0.333117	0.000217
9	0.001953	0.333225	0.000108
10	0.000977	0.333279	0.000054

```

Command Window
1 0.500000 0.308301 0.025032
2 0.250000 0.320171 0.013163
3 0.125000 0.326576 0.006757
4 0.062500 0.329909 0.003425
5 0.031250 0.331609 0.001724
6 0.015625 0.332468 0.000865
7 0.007813 0.332900 0.000433
8 0.003906 0.333117 0.000217
9 0.001953 0.333225 0.000108
10 0.000977 0.333279 0.000054
Gama value is 0.9273

```

(b)



(c) When $N=40$,

```

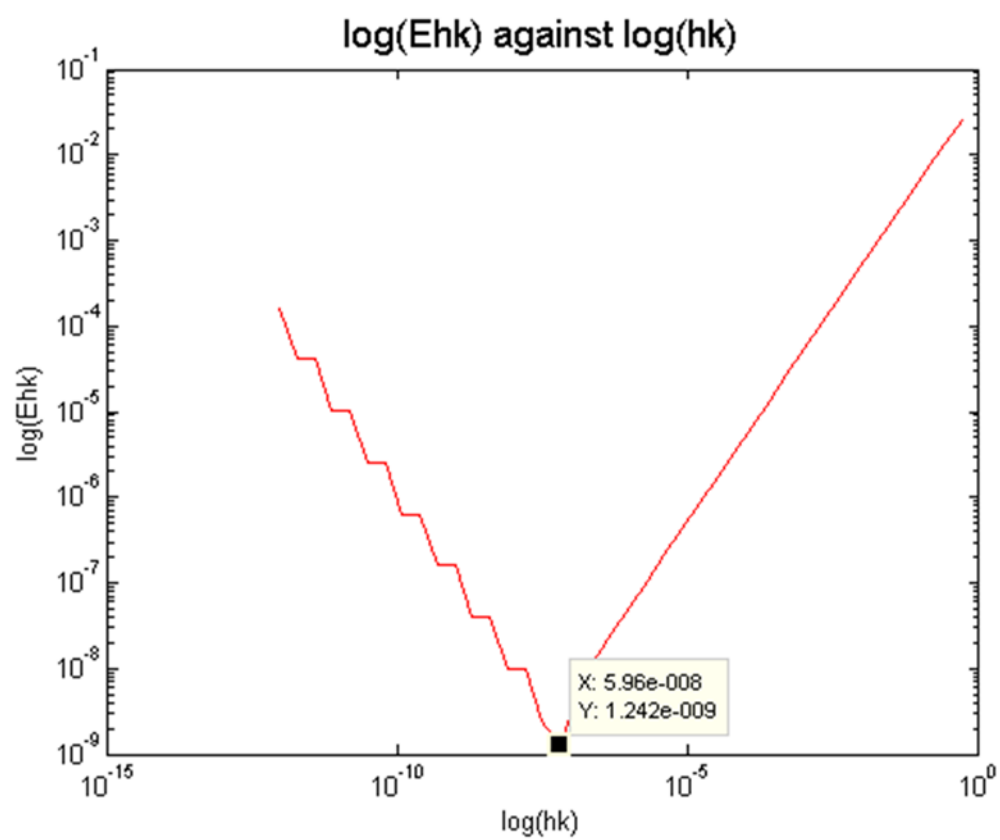
Editor - C:\Users\Prasad-PC\Desktop\q5.m
1 - N=40;           %set vector size
2 - x=3;           %set constant value for x
3 - k=1:N;         %find k vector
4 - h=1./(2.^(k)); %find h vector
5 - f=length(h);
6 - E=length(h);
7
8 - for i=1:length(h)
9 -     f(i)=(log(x+h(i))-log(x))*1/h(i); %find f'h(x)
10 -    E(i)=abs((1/x)-f(i));           %find E(x)
11 -    fprintf('%d\t%f\t%f\t%f\n',k(i),h(i),f(i),E(i)); %displaying values
12 - end
13
14 - G=log(E(2)/E(1))/log(h(2)/h(1)); %find value for Gama
15 - fprintf('Gama value is %.4f\n',G); % display Gama
16
17 - loglog(h,E,'r') %plot a graph (h) Vs (E)
18 - title('Ehk against hk','FontSize',14);
19 - xlabel('hk');
20 - ylabel('Ehk');

```

k	h_k	$f'_{hk}(x)$	E_{hk}
Command Window			
1	0.500000	0.308301	0.025032
2	0.250000	0.320171	0.013163
3	0.125000	0.326576	0.006757
4	0.062500	0.329909	0.003425
5	0.031250	0.331609	0.001724
6	0.015625	0.332468	0.000865
7	0.007813	0.332900	0.000433
8	0.003906	0.333117	0.000217
9	0.001953	0.333225	0.000108
10	0.000977	0.333279	0.000054
11	0.000488	0.333306	0.000027
12	0.000244	0.333320	0.000014
13	0.000122	0.333327	0.000007
14	0.000061	0.333330	0.000003
15	0.000031	0.333332	0.000002
16	0.000015	0.333332	0.000001
17	0.000008	0.333333	0.000000
18	0.000004	0.333333	0.000000
19	0.000002	0.333333	0.000000
20	0.000001	0.333333	0.000000
21	0.000000	0.333333	0.000000
22	0.000000	0.333333	0.000000
23	0.000000	0.333333	0.000000
24	0.000000	0.333333	0.000000
25	0.000000	0.333333	0.000000
26	0.000000	0.333333	0.000000
27	0.000000	0.333333	0.000000
28	0.000000	0.333333	0.000000
29	0.000000	0.333333	0.000000
30	0.000000	0.333333	0.000000
31	0.000000	0.333333	0.000000
32	0.000000	0.333334	0.000001
33	0.000000	0.333334	0.000001
34	0.000000	0.333336	0.000003
35	0.000000	0.333336	0.000003
36	0.000000	0.333344	0.000010
37	0.000000	0.333344	0.000010
38	0.000000	0.333374	0.000041
39	0.000000	0.333374	0.000041
40	0.000000	0.333496	0.000163
Gama value is 0.9273			

(d) The value of $f'_{hk}(x)$ is going to increase in 32^{nd} step. As we can see minimum value for derivative of $\ln(x)$ exists between $k=31$ and 32 . So minimum value of error we can see at this point and after that point error is going to increase. The reason for this thing is there are limits in Arithmetic of computer.

(e)



$$\ln(h_{\min}) = 5.96 \times 10^{-8}$$

$$h_{\min} = e^{5.96 \times 10^{-8}}$$