מקבץ קודים מסכמים – אנליזה נומרית

<u>תיאור המסמך:</u> מקבץ קודים לשיטות נומריות שנלמדו במהלך קורס אנליזה נומרית.

תנאים מקדימים להרצת הקודים:

- התקנת Python מגרסת 3.6 ומעלה.
- התקנת IDE תומך שפת Python, כדוגמת IDE
 - ייבוא סיפריות Scipy ו- Numpy
 - הבנת השיטות שנלמדו בהרצאות.

<u>מחברים:</u> שלי מירון, אור ממן, איוון רובינסון וסתיו לובל.

:'מלק א':

שיטות למציאת פתרון של משוואה לא לינארית

טיטת החצייה (1

```
def findRoots(f, range start, range end, acceptable error = 0):
   Finds the root of a polynomial based on range.
   Input
                          : polynomial/ function
       range_start : start range of interval range_end : end range of interval
       acceptable error: the acceptable error to stop the loop
       m : the final root of a polynomial based on bisection algo
   11 11 11
   count = 1
   m = (range start + range end) / 2.0
   while (range end - range start) / 2.0 > acceptable error:
      print("Iteration num:", count, ", result =", m)
      if f(m) == 0:
         return m
      elif f(range start) * f(m) < 0:
         range_end = m
         range_start = m
      m = (range start + range end) / 2.0
      count += 1
   return m
```

מקור: http://code.activestate.com/recipes/578417-bisection-method-in-python/

2) שיטת המיתר

```
import math
def findRoots(f, range start, range end, iterations=10):
    Finds the root of a polynomial based on range.
    Input
                           : polynomial/ function
          range start
                           : start range of interval
          range end
                           : end range of interval
          iterations
                          : number of iteration until
    Output
         m : the final root of a polynomial based on secant algo
    for i in range(iterations):
       print("Iteration num:", i, ", result = ", range end)
       if f(range end) - f(range start) == 0:
              return range_end
       x_temp = range_end - (f(range_end) * (range_end -
                range start) * 1.0) / (f(range end) -
                f(range start))
       range start = range end
       range\_end = x\_tem
    return range end
```

http://code.activestate.com/recipes/578420-secant-method-of-solving-equtions- : מקור: //in-python

שיטת ניוטון-רפסון (3

```
from math import *
def findRoots(f, derivative, x0=1):
   Finds the root of a polynomial based on range.
   Input
                          : polynomial/ function
                          : A derivative of a polynomial
         derivative
                          : a guess of x
   output
        x : the final root of a polynomial based on newton-repson
            algo
   acceptable error = 1e-3
   x = float(x0)
   while abs(f(x)) > acceptable error:
     x = x - f(x) / derivative(x)
   return x
```

ולק ב':

פיתרון נומרי של מערכות משוואות לינאריות

שיטת גאוס (1

```
def gauss(A):
    Solves systems of linear equations using Gauss algo
    Input
        A: the matrix with the solutions of it
    output
         {\bf x} : vector that contains the solutions of the equations
    n = len(A)
    for i in range (0, n):
        # Search for maximum in this column
        maxEl = abs(A[i][i])
        maxRow = i
        for k in range (i+1, n):
            if abs(A[k][i]) > maxEl:
                maxEl = abs(A[k][i])
                maxRow = k
        # Swap maximum row with current row (column by column)
        for k in range(i, n+1):
            tmp = A[maxRow][k]
            A[maxRow][k] = A[i][k]
            A[i][k] = tmp
        # Make all rows below this one 0 in current column
        for k in range(i+1, n):
            c = -A[k][i]/A[i][i]
            for j in range(i, n+1):
                if i == j:
                    A[k][j] = 0
                else:
                    A[k][j] += c * A[i][j]
    \# Solve equation Ax=b for an upper triangular matrix A
    x = [0 \text{ for i in range}(n)]
    for i in range(n-1, -1, -1):
        # Round - approximation
        x[i] = round(A[i][n]/A[i][i],3)
        for k in range (i-1, -1, -1):
            A[k][n] = A[k][i] * x[i]
    return x
```

ולק ג':

שיטות איטרטיביות לפתרון של מערכות לינאריות

שיטת יעקובי (1

```
import scipy
import numpy as np

def Jacobi(A, b, x, n):
    D = np.diag(A)
    R = A - np.diagflat(D)

for i in range(n):
    x = (b - np.dot(R, x)) / D
    print("Iteration {0}: {1}".format(i, x))
    return x
```

:מקור

https://austingwalters.com/jacobi-method/

שיטת גאוס-זיידל (2

```
import numpy as np
from scipy.linalg import solve
def gaussSeidel(A, b, x, n):
    Solves systems of linear equations using Gauss-zidel algo
    Input
                         : matrix of linear equations
         b
                          : solutions of linear equations
                          : vector that contains the solutions of
                           the equations
                          : number of iteration
    Output
        {\bf x} : vector that contains the solutions of the equations
   L = np.tril(A)
   U = A - L
    for i in range(n):
        x = np.dot(np.linalg.inv(L), b - np.dot(U, x))
       print ('\n','Iter ', i, ':')
       print(x)
    return x
```

/https://austingwalters.com/gauss-seidel-method :מקור

:יםלק די

שיטות אינטרפולציה

שיטת האינטרפולציה לפי לאגרנזי (1

<u>https://docs.scipy.org/doc/scipy-</u> : מקור : - 0.14.0/reference/generated/scipy.interpolate.lagrange.html

שיטת אינטרפולציה לפי נוויל (2

```
def neville(datax, datay, x):
    Finds an interpolated value using Neville's algorithm.
    Input
      datax: input x's in a list of size n
     datay: input y's in a list of size n
     x: the x value used for interpolation
    Output
     p[0]: the polynomial of degree n
    n = len(datax)
    p = n * [0]
    for k in range(n):
        for i in range (n-k):
            if k == 0:
                p[i] = datay[i]
            else:
                p[i] = ((x-datax[i+k])*p[i]+ \setminus
                         (datax[i]-x)*p[i+1])/
                         (datax[i]-datax[i+k])
            print('P{0}{1} = {2}'.format(i, k, p[i]))
    return ('Result => P{0}{1}({3}) = {2}'.format(i, k, p[0],x))
```

: מקור

https://github.com/gisalgs/geom/blob/master/neville.py#L23

3) שיטת ספליין-קובי

```
import GaussAlgo
import Functions
def CubicSplineDerivatives(x values, y values, first derivative,
last derivative):
       Solves for the vector of derivatives of the spline function.
       Parameters:
            x values - sorted array of floats
            y values - array of floats
            first derivative - derivative of spline function at the
1st x value
           last derivative - derivative of spline function at the
last x value
       Returns:
            tuple of derivatives for each range
       Please note that it may be broken for non-natural cubic
splines
    x values = tuple(x values)
    y_values = tuple(y_values)
    if len(x values) != len(y_values):
        raise Exception("x_values and y_values length mismatch")
    if x values != tuple(sorted(x values)):
        raise Exception("x values not sorted in ascending order")
    intervals = []
    for i in range(len(x_values) - 1):
        intervals.append(x values[i + 1] - x values[i])
   matrix = ()
   # Presentation slide 7
    a00 = 1 \# intervals[0]/3
    a01 = 0 \# intervals[0]/6
    ann1 = 0 # intervals[len(intervals)-1]/6
    ann = 1 # intervals[len(intervals)-1]/3
   d0 = 0 \# (y values[1] - y_values[0])/intervals[0] -
first derivative
   dn = 0 # last derivative - (y values[len(y values)-1] -
y values[len(y values)-2])/intervals[len(intervals) - 1]
    # Presentation slide 8
   matrix += ((a00, a01) + tuple(0 for in range(len(x values) -
(2)) + (d0,),
   for i in range(1, len(x values) - 1):
       matrix += (tuple(0 for in range(i - 1)) + (
       intervals[i - 1] / 6, (intervals[i - 1] + intervals[i]) / 3,
intervals[i] / 6) + tuple(
            0 for in range(len(x values) -i - 2)) + (
                   (y values[i + 1] - y values[i]) / intervals[i] -
(y_values[i] - y_values[i - 1]) / intervals[
                       i - 1],),)
    matrix += (tuple(0 for _ in range(len(x_values) - 2)) + (ann1,
```

```
ann) + (dn,),
    return GaussAlgo.gauss(matrix, 7)
def CubicSpline(x values, y values, derivative at x1,
derivative at xn):
       Performs cubic-spline interpolation of unknown function,
described by x values and y values.
       Parameters:
           x_{values} - sorted array of floats
            y values - array of floats
           derivative at x1 - derivative of function at the 1st
x value
           derivative at xn - derivative of function at the last
x value
       Returns:
           tuple, where each element is a
           tuple of coefficients
           of resulting polynomial
           for x[i] < x \le x[i+1]
           in increasing order.
           coefficients[0] is coefficient of x^0
           coefficients[1] is coefficient of x^1
           etc...
    11 11 11
    x values = tuple(x values)
    y values = tuple(y values)
    if len(x values) != len(y values):
       raise Exception("x values and y values length mismatch")
    if x values != tuple(sorted(x values)):
       raise Exception("x values not sorted in ascending order")
    derivatives = CubicSplineDerivatives(x values, y values,
derivative at x1, derivative at xn)
    polynomials = ()
    for i in range(len(x values) - 1):
        interval size = x values[i + 1] - x values[i]
        if interval size == 0:
            raise Exception("interval size can not be 0")
        coefficients = (
           # Formula for S i taken from presentation slide 11, and
ran through WolframAlpha
                        (x values[i] * (x values[i] ** 2 *
derivatives[i + 1] - 6 * y_values[i + 1] - derivatives[
               i + 1] * interval size ** 2) + x values[i + 1] * (
                         derivatives[i] * interval size ** 2 + 6 *
y values[i] - x values[i + 1] ** 2 * derivatives[
                     i])) / (6 * interval size),
            (derivatives[i] * (3 * x values[i + 1] ** 2 -
x values[i] ** 2 * derivatives[i + 1]) / (\overline{6} * interval size),
            (x values[i] * derivatives[i + 1] - x values[i + 1] *
derivatives[i]) / (2 * interval_size),
            (derivatives[i + 1] + derivatives[i]) / (6 *
interval size)
```

```
polynomials += (coefficients,)
    return polynomials
def NaturalCubicSpline(x values, y_values):
    return CubicSpline(x values, y values, 0, 0)
def Interpolate(x_values, y_values, derivative_at_x1,
derivative at xn, desired x):
        Performs cubic-spline interpolation,
        and returns the value of the function at the desired x.
        Does not perform extrapolation - desired x must be between
the 1st x values and the last.
        The rest of the parameters are the same as in CubicSpline
    funcs = CubicSpline(x values, y values, derivative at x1,
derivative at xn)
   for i in range(len(x values) - 1):
        if x values[i] <= desired x and desired x <= x values[i + 1]:</pre>
            return Functions.evaluateFunction(funcs[i], desired x)
    raise Exception("desired x out of range")
def InterpolateNatural(x values, y values, desired x):
   return Interpolate(x values, y values, 0, 0, desired x)
                                                              חלק ה':
                                              שיטות אינטגרציה וגזירה נומריות
                                                       שיטת הטרפז (1
import numpy as np
def calculate area(f, a, b, n):
    Calculate the integral of a f(x) based on the trappezodial rule.
    Input
                   : the polynomial/ function
                   : the start range of an integral
                   : the end range of an integral
                    : number of interval
               n
    Output
               np.trapz(f(x), x): the integral of f(x)
    77 77 77
    x = np.linspace(a, b, n + 1)
    print("number of intervals: ", n+1)
    return np.trapz(f(x), x)
```

https://codereview.stackexchange.com/questions/194184/definite-integral- approximation-using-the-trapezoidal-method

שיטת סימפסון (2

```
from scipy import integrate
def simpson(y, x):
    Calculate the integral of a f(x) based on the simpson rule.
    Input
                     : y's points - y range of a polynomial
                    : x's points - x range of a polynomial
    Output
                Integral of a polynomial based on particular points
    11 11 11
    return integrate.simps(y, x)
print("Integral:", simpson(y, x))
                                                                       :מקור
     https://docs.scipy.org/doc/scipy/reference/generated/scipy.integrate.simps.html
                                                          3) שיטת רומברג
from scipy import integrate
import numpy as np
def romberg(f, a, b):
    Calculate the integral of a f(x) based on the romberg rule.
                   : polynomial/ function
: x range of integral
: y range of integral
                b
    Output
                Integral of a polynomial based on range
    11 11 11
    return integrate.romberg(f, a, b, show=True)
print("Integral: ", romberg(f, a, b))
                                                                      :מקור
https://docs.scipy.org/doc/scipy/reference/generated/scipy.integrate.
                                                              romberg.html
                                                           4) תרבועי גאוס
from scipy import integrate
77 77 77
Returns:
val : float
Gaussian quadrature approximation (within tolerance) to integral.
Difference between last two estimates of the integral.
result = integrate.quadrature(f, a, b)
print(result)
                                         https://docs.scipy.org/doc/scipy- : מקור
```

מקוו: <u>העקוי: //docs.scrpy.org/doc/scrpy</u>: חונים 0.14.0/reference/generated/scrpy.integrate.quadrature.html

נספחי קוד

```
1) חישוב מטריצה הופכית
def invert matrix(A):
         return linalg.inv(A)
                                                      2) חישוב נורמה של מטריצה
def Norma(A):
    sum = 0
    temp sum = 0
    for i in range (len(A)):
         if temp sum >= sum:
             sum = temp sum
         temp sum=0
         for j in range (len(A)):
             temp sum += abs(A[i][j])
     return sum
                                                                 Cond חישוב (3
def cond(A):
    return Norma(A) * Norma(invert_matrix(A))
                                                                   LU חישוב (4
import pprint
import scipy
P, L, U = scipy.linalg.lu(A)
                                                                  SOR חישוב (5
import numpy as np
# Define function
def solveBySOR(A, b, omegaVal, totlVal):
    # Actual_1 = [1.0,-1.0,3.0]
    # Actual_2 = [1.0, 2.0, -1.0, 1.0]
    # Actual_3 = [[3.0,4.0,-5.0]]
    Asize = np.shape(A)
    rwsize = Asize[0]
    colsize = Asize[1]
    if rwsize != colsize:
         print("A is not a square matrix")
         exit(1)
```

```
if rwsize != b.size:
    print("Dimensions of A and b do not match")
    exit(1)
x = np.zeros((rwsize, 1))
x0 = np.zeros((rwsize, 1))
nk = 0
err = totlVal + 1.0
maxIter = 200.0
while err > totlVal and nk < maxIter:</pre>
    for i in range(0, rwsize):
        x0[i] = x[i]
        mysum = b[i]
        oldX = x[i][0]
        for j in range(0, rwsize):
            if i != j:
                mysum = mysum - A[i][j] * x[j][0]
        x0[i] = x[i]
        mysum = b[i]
        oldX = x[i][0]
        for j in range(0, rwsize):
            if i != j:
                mysum = mysum - A[i][j] * x[j][0]
        mysum = mysum / A[i][i]
        x[i][0] = mysum
        x[i][0] = mysum * omegaVal + (1.0 - omegaVal) * oldX
    diff = np.subtract(x, x0)
    err = np.linalg.norm(diff) / np.linalg.norm(x)
    print(np.linalg.norm(err))
if (nk == maxIter):
   print("Maximum number of Iterations exceeded")
   print("The solution is:")
   print(x)
   print("The number of iterations used: %d" % (nk))
    print("Relative error: %.7f" % (err))
```

<u>https://github.com/lathestudent/Direct-and-Iterative-Solver-of-Linear-: מקור:</u>
Systems/blob/master/Matrix Solver Methods.py

טבלאות נתונים ותרשימים להוכחת נכונות השיטות

<u>שיטות למציאת פתרון של משוואה לא לינארית</u>

בהינתן הקלט הבא:

```
findRoots(lambda x: x**2 - 2*x, 0.5, 2.1, 0.01)
findRoots(lambda x: x**2-2*x, 1, 10, 100)
findRoots(lambda x: x**2-2*x, lambda x: 2*x-2, 4)
```

: התוצאות שהתקבלו בכל אחת מן השיטות

Bisection algorithm

Secant algorithm

NewtonRepson algorithm

Iteration 1 = 2.133333333333333333

Iteration 2 = 2.007843137254902

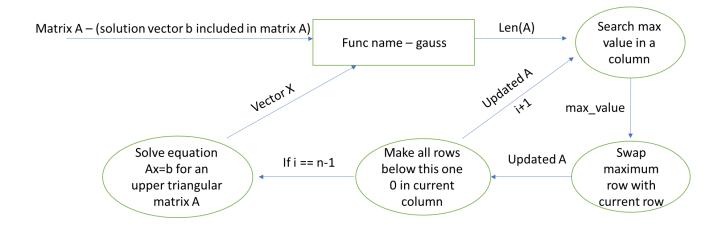
Iteration 3 = 2.0000305180437934

result: 2.0000305180437934

פתרון נומרי של מערכות משוואות לינאריות

Gauss algorithm

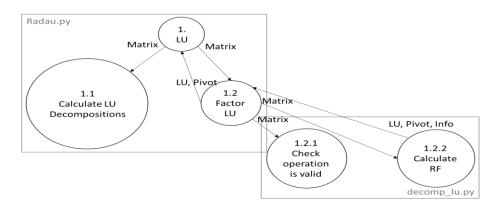
. תרשים המציג את פעולת האלגוריתם לפתרון משוואות לינאריות עייפ גאוס



<u>LU</u>

ורשים המציג את אופן פעולת הפירוק LU.

DFD – LU As seen in scipy



שיטות איטרטיביות לפתרון מערכות לינאריות

: בהינתן הקלט הבא

```
Jacobi(np.array([[5.0, -1.0, 2.0], [3.0, 8.0, -2.0], [1.0,
1.0, 4.0]]), [12, -25, 6.0], np.array([0.0, 0.0, 0.0]), 22)

A = np.array([[5.0, -1.0, 2.0], [3.0, 8.0, -2.0], [1.0, 1.0,
4.0]])
b = [12, -25, 6.0]
x = [0, 0, 0]

n = 10

gaussSeidel(A, b, x, n)
```

Jacobi algorithm

```
Iteration 0: [ 2.4 -3.125 1.5 ]
Iteration 1: [ 1.175 -3.65
                               1.68125]
Iteration 2: [ 0.9975 -3.1453125 2.11875 ]
Iteration 3: [ 0.9234375 -2.969375
                                      2.03695313]
Iteration 4: [ 0.99134375 -2.96205078 2.01148438]
Iteration 5: [ 1.00299609 -2.99388281 1.99267676]
Iteration 6: [ 1.00415273 -3.00295435 1.99772168]
Iteration 7: [ 1.00032046 -3.00212686 1.9997004 ]
Iteration 8: [ 0.99969447 -3.00019507 2.0004516 ]
Iteration 9: [ 0.99978035 -2.99977253 2.00012515]
Iteration 10: [ 0.99999543 -2.99988634 1.99999804]
Iteration 11: [ 1.00002351 -2.99999878
                                       1.999972731
Iteration 12: [ 1.00001115 -3.00001564
                                       1.99999382]
Iteration 13: [ 0.99999935 -3.00000573
                                       2.00000112]
Iteration 14: [ 0.99999841 -2.99999947
                                       2.0000016 ]
Iteration 15: [ 0.99999947 -2.999999
                                       2.00000027]
Iteration 16: [ 1.00000009 -2.99999973
                                       1.99999988]
Iteration 17: [ 1.0000001 -3.00000006
                                       1.999999911
Iteration 18: [ 1.00000002 -3.00000006
                                       1.999999999
Iteration 19: [ 0.99999999 -3.00000001
                                       2.000000011
Iteration 20: [ 0.99999999 -2.99999999 2.
Iteration 21: [ 1. -3. 2.]
```

Gauss-Seidel algorithm

Iter 0: x=> [2.4 -4.025 1.90625] Iter 1: x=> [0.8325 -2.960625 2.03203125] Iter 2: x=> [0.9950625 -2.99014062 1.99876953] Iter 3: x=> [1.00246406 -3.00123164 1.99969189] Iter 4: x=> [0.99987691 -3.00003087 2.00003849] Iter 5: x=> [0.99997843 -2.99998229 2.00000096] Iter 6: x=> [1.00000316 -3.00000094 1.99999945] Iter 7: x=> [1.00000003 -3.00000015 2.00000003] Iter 8: x=> [0.99999996 -2.99999998 2.] Iter 9: x=> [1. -3. 2.]

שיטות אינטרפולציה

: בהינתן הקלט הבא

```
# Example - some points in an array points_table = [(2, -3.6), (3, 1.25), (6, 4.1)] #points_table = [(0.2, 0.198669), (0.3, 0.295520), (0.4, 0.389418), (0.5, 0.479426)]

# We choose 3 points from the table, so that the function f(x) will be in order 2

xp = [points\_table[0][0], points\_table[1][0], points\_table[2][0]]

yp = [points\_table[0][1], points\_table[1][1], points\_table[2][1]]

# We calculate lagrange interpolation by sending 3 points and receiving function back f = interpol.lagrange(xp, yp) f = 4 print('f({0})) = {1}'.format(x, f(x)))
```

lagrange interpolation

Neville interpolation

בהינתן הקלט:

```
# Example - some points in an array
points_table = [(2, -3.6), (3, 1.25), (6, 4.1)]

def InterpolateNatural(x_values, y_values, desired_x):
    return Interpolate(x_values, y_values, 0, 0, desired_x)

# x values, y values, the x we want to calculate its y
print(InterpolateNatural([1, 2, 3, 4, 5], [1, 2, 1, 1.5, 1], 5))

# the polynomial of each 2 dots
index = 0
for i in tuple(CubicSpline([1, 2, 3, 4, 5], [1, 2, 1, 1.5, 1], 0,0)):
    print("s{0} = {1}".format(index, i))
    index += 1
```

Cubi-spline interpolation

```
1.000000000000013

s0 = (0.0, 2.321428566666667, -1.98214285, -0.6607142833333334)

s1 = (23.7142857, -25.250000016666664, 9.80357145, -0.0178571333333333348)

s2 = (-48.92857180000001, 41.392857416666665, -11.41071435, 0.2321428666666664)

s3 = (52.785714000000006, -30.892856966666667, 6.16071425, -0.4107142833333333)
```

<u>שיטות גזירה ואינטגרציה נומרית</u>

בהינתן הקלט:

```
calculate area (lambda x: 1/(1+x**5), 0, 3, 5)
```

```
xp = [0, 0.5, 1, 3/2, 2, 5/2, 3]
yp = [1, 32/33, 1/2, 32/275, 1/33, 32/3157, 1/244]
print("Integral:", simpson(yp, xp))
```

romberg(lambda x: 1/(1+x**5), 0, 3)

quadrature(lambda x: 1/(1 + x**5), 0, 3)

Trapezoidal integration

number of intervals: 6 S = 1.0675413370366504

Simpson integration

Integral: 1.0749152777561413

Romberg integration

```
Steps StepSize Results
1 3.000000 1.506148
2 1.500000 0.927619 0.734776
4 0.750000 1.082750 1.134461 1.161106
8 0.375000 1.065943 1.060341 1.055400 1.053722
16 0.187500 1.065859 1.065831 1.066197 1.066368 1.066418
32 0.093750 1.065874 1.065878 1.065872 1.065877 1.065875 1.065874
64 0.046875 1.065877 1.065879 1.065879 1.065879 1.065879 1.065879 1.065879
128 0.023438 1.065878 1.065879 1.065879 1.065879 1.065879 1.065879 1.065879 1.065879 1.065879 1.065879 1.065879 1.065879 1.065879 1.065879 1.065879
```

The final result is 1.065878542502731 after 257 function evaluations.

Integral: 1.065878542502731

Gaussian-quadrature integration

```
iter 1: 0.3490909090909091
iter_2: 1.3806110901546584
iter_3: 0.9910081928866128
iter 4: 1.0549337294487455
iter 5: 1.0867603706343547
iter_6: 1.0560354325749726
iter 7: 1.0674412180696735
iter 8: 1.0668563385800636
iter_9: 1.0650416501027626
iter 10: 1.066161057852442
iter_11: 1.065877882342355
iter 12: 1.0658261522377184
iter 13: 1.0659077697949935
iter 14: 1.0658720873453191
iter 15: 1.0658766729878693
iter 16: 1.0658807850937375
iter 17: 1.0658776461812698
iter_18: 1.0658786217456224
iter_19: 1.0658786657113715
iter 20: 1.0658784593313908
iter_21: 1.06587856568758
iter_22: 1.0658785451466877
iter_23: 1.0658785367119168
('result: 1.0658785367119168', ', estimate error:8.434770881748932e-09')
```