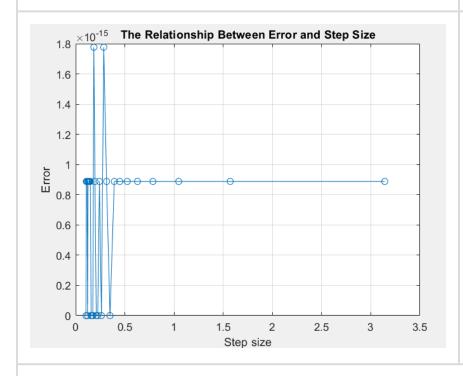


Question 1:

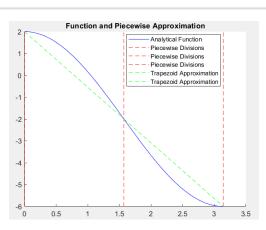
1. Please apply the *trapezoidal rule* to compute the integral of the function $4\cos(x) - 2$ over the interval $[0, \pi]$. Compare your result with its analytical answer and discuss the error due to step size.

Mattab Figures:

步長對誤差的關係圖



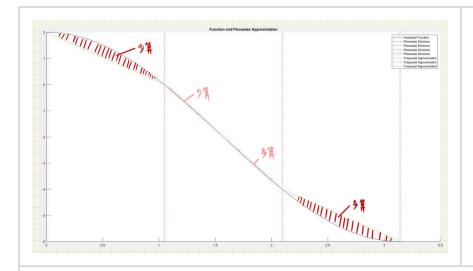
切割兩塊梯形法與解析解 誤差探討



Command Window

第1段面積差異: 0.85841 第2段面積差異: -0.85841 總解析面積: -6.2832 總梯形法面積: -6.2832 總面積差異: 8.8818e-16

由上圖左可以觀察到不管切割Step為1~30 (Step size為其倒數),其誤差都非常小。近一步分析,由於給定三角函數範圍恰好在[0,pi]區間為對稱,當切割為2塊時(如圖右),其解析解與梯形法所計算的解,其面積差剛好呈現互補關係,表示梯形法第一塊所少算的面積恰巧為梯形法第二塊多算之面積,故總面積誤差趨近於0。



Command Window

第1段面積差異: 0.32251 第2段面積差異: -4.4409e-16 第3段面積差異: -0.32251 總解析面積: -6.2832 總梯形法面積: -6.2832

總面積差異: -8.8818e-16

fx >>

如上圖所不為分割奇數塊,可以觀察到恰好左邊第一塊與右邊第一塊之面積差加 起來恰好是0,故不論分割步長是細或粗,其結果皆相同。

Question 2:

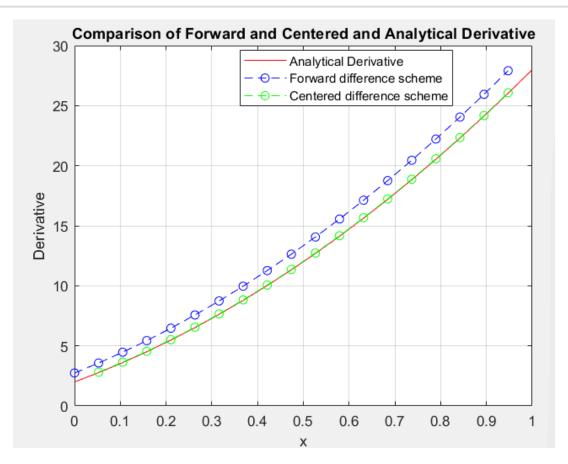
2. Consider the function $f(x) = 4x^3 + 7x^2 + 2x + 9$. Please apply at least two numerical differentiation schemes to calculate the first derivative of f(x) in the interval [0, 1]. Plot the results and discuss its errors based on the exact $\frac{df(x)}{dx}$ due to step size.

Forward Difference Scheme
$$^{\circ}$$
 $f'(x) = \lim_{\Delta x \to 0} \frac{f(x+\Delta x) - f(x)}{\Delta x}$
Centered Difference Scheme $^{\circ}$ $f'(x) = \lim_{\Delta x \to 0} \frac{f(x+\Delta x) - f(x-\Delta x)}{2\Delta x}$

由以下圖形可以觀察到,步長delta x越小其誤差值越小,更接近於解析解,以及相較於前向差分法(Forward Difference Scheme),中心差分法的誤差值更小,而且在步長delta x=0.1的情形下,其誤差值已經非常小。

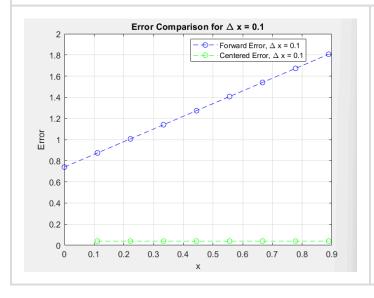
另一點, Matlab程式碼有另一項控制取樣點為, % x=linspace(0,1,20); 當取樣點越密集, 也會得到更平滑的結果, 相對也會增加消耗運算資源, 有時需要取捨。 以下圖貸採用取樣20個點, 繪圖出來並計算誤差。(詳見Ref.程式碼) Matlab Figures:

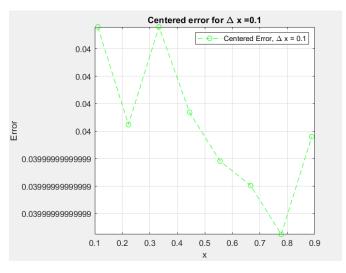
步長delta x=0.1



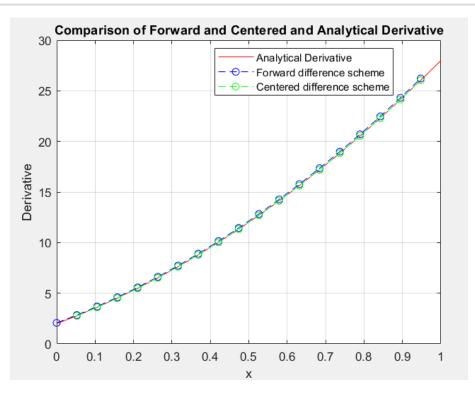
For delta x = 0.1000:

Total Forward Error: 11.460000 Total Centered Error: 0.320000



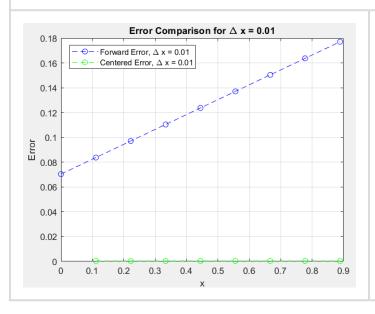


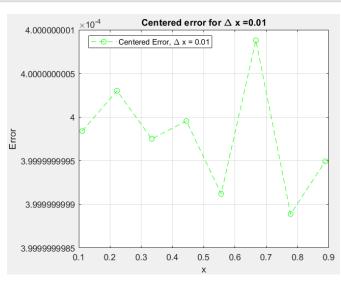
步長delta x=0.01



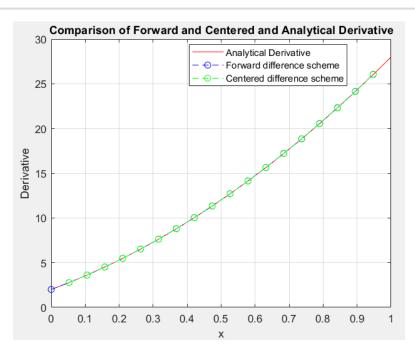
For $delta_x = 0.0100$:

Total Forward Error: 1.113600 Total Centered Error: 0.003200



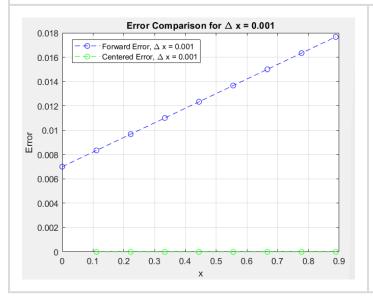


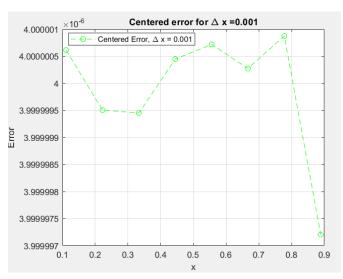
步長delta x=0.001



For delta x = 0.0010:

Total Forward Error: 0.111036
Total Centered Error: 0.000032





Question 3:

3. $\frac{dy}{dx} = y - 3x^2 + 1$, y(0) = 0.5. Please use the Euler method to solve the following initial value problem on the interval [0, 0.1] with a step size h = 0.005. Then compare your results with the analytical answer.

在計算解析解時, 法一: 手寫計算 (使用工數所學進行化簡), 法二:Matlab 程式進 行運算(使用Matlab 函式 dsolve)

```
\frac{dy}{dx} = y - 3x^2 + 1, y(0) = 0.5.
\frac{dy}{dx} - y = -3x^2 + 1
 P(X) = - |
Q(X) = -3 X*+ |
= -\int (-3x^2+1) d(e^{-x})
                                         = - [ex (-3x+1) - [exd(-3x+1)]
                                         = -[e^{-x}(-3x^3+1) - ](-6x)e^{-x}dx]
 e^{\frac{x}{dx}} - ye^{\frac{x}{dx}} = e^{\frac{x}{dx}} (-3x^{4}+1)
                                        = - [e-x | -3x+1) - [6x | d(e-x)]
                                        = e^{x} (3x^{2}-1) + [e^{x}(6x) - [e^{x}d(6x)]
 9 \frac{d}{dx} (e^{-x}y) = e^{-x} (-3x^{2}+1)
     e^{x}y = \int e^{x}(-3x^{2}+1)dx+c = e^{x}(3x^{2}+6x+5)
    > e x = e (3x + 6x+5)+c
        y(0) = 0.5 1ξ x
```

```
clear:
clc;
syms x y(x)
dydx=diff(y,x)==y-3*x^2+1;
vsol=dsolve(dvdx);
disp('The general solution is:');
disp(ysol);
% 設定初始條件 y(0) = 1
ySol_with_condition = dsolve(dydx, y(0) == 0.5);
% 顯示帶初始條件的解
disp('The solution with the initial condition y(0) = 0.5 is:');
disp(ySol_with_condition);
```

Error 誤差

0.01 0.02 0.03 0.04 0.05 0.06 0.07 0.08 0.09 0.1

Command Window

Mattab Figures:

0.54 0.52

0.5

Euler 法與解析解作圖 3.5 ×10⁻⁴ Error Comparison between Euler and Analytical Comparison of Euler Method and Analytical Answer 0.66 Analytical answe 0.64 0.62 Error 0.6 > 0.58 0.56 0.5

0.02 0.03 0.04 0.05 0.06 0.07 0.08 0.09 0.1

Total Error Sum: 0.003652 fx >>

使用Euler 法且固定步長h=0.005, 在取樣點20個點的情形下, 其誤差已經非常 低。。

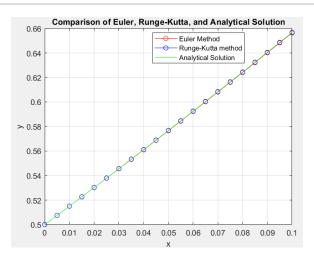
Question 4:

4. $\frac{dy}{dx} = y - 3x^2 + 1$, y(0) = 0.5. Please use the fourth-order Runge-Kutta method to solve the following initial value problem on the interval [0, 0.1] with a step size h = 0.005. Then compare your results with the ones of Problem 3.

在使用 fourth-order Runge-Kutta方法可以觀察到與解析解的誤差已經近似於 0,進一步將Euler法、Runge-Kutta方法的誤差抓出來, Euler法誤差的尺度為 $10(^{-4})$ 次方、Runge-Kutta法誤差的尺度 $10(^{-12})$ 次方。

Mallab Figures:

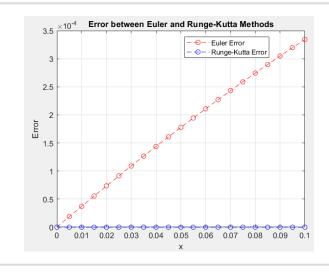
Euler Method, Fourth-order Runge-Kutta, Analytical answer 作圆

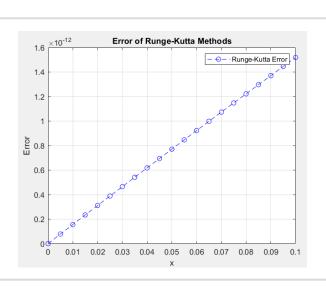


Command Window

Total Euler Method Error: 0.003652 Total Runge-Kutta Method Error: 0.000000

fx >>



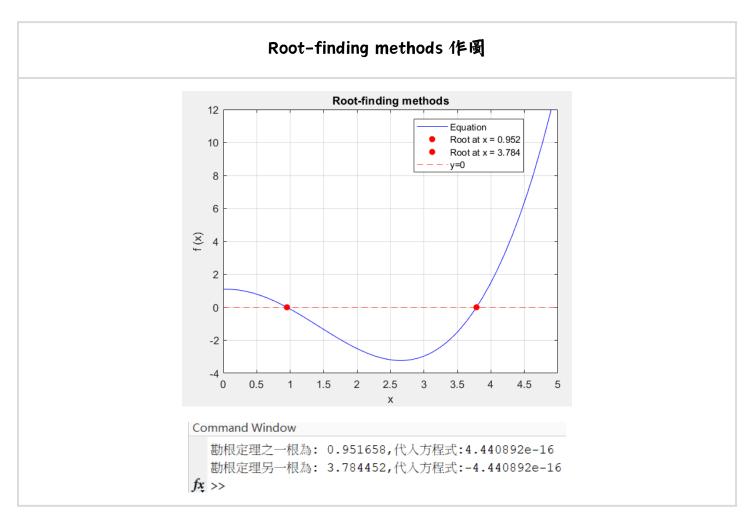


Question 5:

5. Please find the real root of the equation $f(x) = 3\cos(x) + 0.1e^x - 2$ by using one of your favorite root-finding methods to locate the two roots of f(x) that are nearest to x = 2.

使用勘根定理需要先決定兩個猜測值,Matlab再根據猜測值附近進行勘根,故 初始猜測值要適當給予,其代入方程式的誤差也幾近於0。

Mattab Figures:

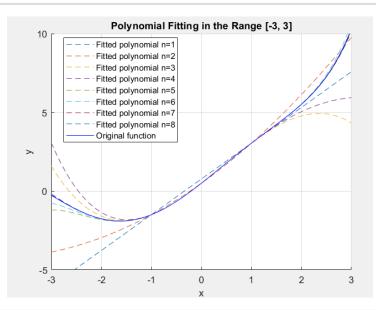


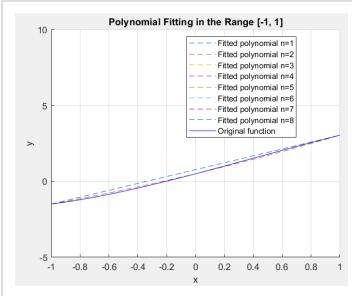
Question 6:

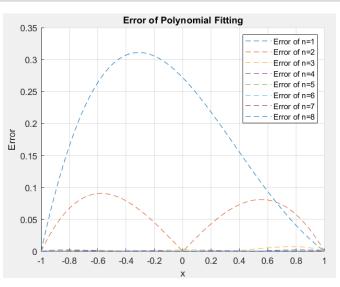
6. Consider the function $f(x) = 3 \sin x + \frac{1}{2}e^x$. Please use polynomial interpolation with proper orders to estimate the values of the function based on points that are evenly spaced within the range of -1 to 1. In addition, analyze how the error is distributed for different numbers of interpolation points with various polynomial orders.

以下圖為在區間[-11]範圍內進行多項式差值法,可以觀察到多項式次數越多次與 函式也會越擬合,其誤差隨著多項式項次增加而下降。

Euler Method, fourth-order Runge-Kutta, analytical answer作圆







Command Window

Total errors in the range [-1, 1]:

Total error for polynomial n=1: 183.755585

Total error for polynomial n=2: 55.608657

Total error for polynomial n=3: 2.353678

Total error for polynomial n=4: 1.005259

Total error for polynomial n=5: 0.017219

Total error for polynomial n=6: 0.003441

Total error for polynomial n=7: 0.000082

Total error for polynomial n=8: 0.000024

fx; >>

Reference Matlab Code:

Question 1

Section 1畫出cron對了好圖

Section 2 細部探討切割面積

```
clear;
        clc;
        f=@(x) 4*cos(x)-2;
        % 積分範圍
 5
        a=0;
        b=pi;
        %解析解
10
        % q = integral(fun,xmin,xmax)
11
        integral_fun=integral(f,a,b);
12
        % 定義步數
13
        max_n=30;
14
15
        errors=zeros(1,max n);
        step_sizes=zeros(1,max_n);
16
17
18
        for n_number=1:max_n
19
            %利用linspace 分點
20
            x=linspace(a,b,n_number+1);
21
22
           %初始化area
23
24
            area=0;
25
            %計算步長
26
27
            step_size=(b-a)/n_number;
28
            step_sizes(n_number) = step_size;
29
30
31
               area=area+(y(i)+y(i+1))*step_size/2;
32
33
            errors(n_number)=abs(integral_fun-area);
34
35
36
        figure:
37
        plot(step sizes,errors, '-o');
38
         xlabel('Step size');
        ylabel('Error');
40
        title('The Relationship Between Error and Step Size');
```

```
7%
clc;
clcar;
%定義函數
f=@(x) 4*cos(x)-2;
f_integral = @(x) 4*sin(x) - 2*x; % 函數的解析積分
                                                                                                          % 積分範圍
                              49
50
51
52
53
54
55
56
57
58
59
60
61
62
63
64
65
66
67
68
69
70
                                                                                                            %利用linspace 分點
                                                                                                            n piece=3:
                                                                                                        x=linspace(a,b,n_piece+1);
y=f(x);
                                                                                                          % 解析解用來作為對比
                                                                                                            x_analytical=linspace(a,b,1000);
                                                                                                        y_analytical=f(x_analytical);
                                                                                                        %初始(harea (梯形法)
area_trapz = zeros(1, n_piece);% 梯形法計算面積
area_exact = zeros(1, n_piece);% 解析法計算面積
step_slze=(b-a)/n_piece;
                                                                                                        for i=1:n_piece
area_trapz(i)=(y(i)+y(i+1))*step_size/2;
% 解析面積: 利用已知的積分函數計算該區間的積分
area_exact(i) = f_integral(x(i+1)) - f_integral(x(i));
                      area_exact(i) = f_integral(x(i+1)) - f_integral(x(i));
a mach可認知的意義
area_diff = area_exact(i) - area_trapz(i);
disp(['弟', num2str(i), '积面原差異: ', num2str(area_diff)]);
end
% 顯示總面標

total_area_trapz = sum(area_trapz);

total_area_exact = f_integral(o) - f_integral(a);

disp([複解所發達:', numztr(total_area_exact)));

disp([增顯所證章:', numztr(total_area_trapz)));

disp([增顯而確定異:', numztr(total_area_exact - total_area_trapz)));

figure;

hold on;
  % 重解析解曲線 plot(x_analytical,y_analytical,'b-','DisplayName','Analytical Function');
    \label{eq:max_prop} $$ = \max_{\mathbf{y} \in \mathcal{Y}_{\mathbf{y}}} \left( \mathbf{y}_{\mathbf{y}} \right), \ [\min(\mathbf{y}_{\mathbf{y}} = \mathbf{y}_{\mathbf{y}}), \ \max(\mathbf{y}_{\mathbf{y}} = \mathbf{y}_{\mathbf{y}}), \ \mathbf{y}_{\mathbf{y}} \right), \ \mathbf{y}_{\mathbf{y}} = \mathbf{y}_{\mathbf{y}} \left( \mathbf{y}_{\mathbf{y}} \right), \ \mathbf{y}_{\mathbf{y}} 
% 維製分段線解 for i = lin_piace plot([x(i), x(i+1)], [y(i), y(i+1)], 'g--', 'OisplayName', 'Trapezois' Approximation'); end
```



Section 1畫兩種有限差分法與解析解

Section 2 畫不同如本步長之chor

```
f=@(x) 4*x.^3+7*x.^2+2*x+9;
df=@(x) 12*x.^2+14*x+2;
                                        x=linspace(0,1,20); %更密集的點更平滑的結果
delta_x=0.001; %影響精度
                                        %初始化前向差分和中心差分結果
                                        ADDITION PROCESSING TO A THREE TO A THREE THRE
                                     %Forward difference scheme for i=1:length(x)-1 %服後一貼會超出贖界 forward_diff(i)=(f(x(i)+delta_x)-f(x(i)))/delta_x; end
                                     %Centered-difference scheme for i=2:length(x)-1 %從第二個點開始,第一點與最後一點會超出境界 centered_diff(i-1)=(f(x(i)+delta_x)-f(x(i)-delta_x))/(2*delta_x); end %Analytical Derivative analytical_derivative = df(x);
19
20
21
22
23
24
25
26
27
                                      ষ্ট ৰাছকেল
forward_error = abs(analytical_derivative(1:end-1) - forward_diff);
centered_error = abs(analytical_derivative(2:end-1) - centered_diff);
28
29
30
31
32
33
34
35
36
37
38
39
40
41
                                        % 計算誤差總和
                                        total_forward_error = sum(forward_error);
total_centered_error = sum(centered_error);
                                        % 列印譯美總和
                                        fprintf('Total Forward Error: %.6f\n', total_forward_error);
fprintf('Total Centered Error: %.6f\n', total_centered_error);
                                      plot(x,analytical_derivative,'r-','DisplayName','Analytical Derivative'); hold on;
                                         plot(x(1:end-1),forward_diff,'b--o','DisplayName','Forward difference scheme');
hold on;
                                     plot(x(2:end-1),centered_diff,'g--o','DisplayName','Centered difference scheme');
xlabel('x');
ylabel('Derivative');
title('Comparison of Forward and Centered and Analytical Derivative');
legend show;
grid on;
```


Question 3

Eyer 法

州城 解微分方程

```
☑ Editor - C:\Users\user\Desktop\碩一上\FEM_0915\FEM_0916\FEM\HW_1\hw1_3.m
                     × hw1_2.m × hw1_3.m × hw1_4.m × hw1_5.m
                 clear;
                 /dydx=@(x) (3*x.^2+6*x+5)-(9/2*exp(x)); %解析解 (利用手寫解出)
                 h=0.005; %步長
                 a=0;
b=0.1;
   10
11
12
13
14
15
16
17
18
19
20
21
22
23
24
25
                 step_n=length(x)-1; %步數
                %初始化
y_Euler=zeros(size(x));
                 y_analytical=zeros(size(x));
                 y_Euler(1)=0.5;
                 %Euler 方法求解
                 for i=1:step_n
   dydx_Euler=dydx(x(i),y_Euler(i));
   y_Euler(i+1)=y_Euler(i)+h*dydx_Euler;
    26
27
28
                 %Analytical answers
                 y_analytical=y_ana(x);
                 %計算誤差
   29
30
31
32
                 Euler_error=abs(y_Euler-y_analytical);
                % 計算誤差總和
total_error - sum(Euler_error);
    33
34
35
36
37
38
39
                % 使用fprintf輸出誤差總和
fprintf('Total Error Sum: %.6f\n', total_error);
                 plot(x,y_Euler,'bo-','DisplayName','Euler Method');
                plot(x,y_euler, do-, DisplayName , Euler Method );
hold on;
plot(x,y_analytical, 'g-', 'DisplayName', 'Analytical answer');
xlabel('x');
ylabel('y');
title('Comparison of Euler Method and Analytical Answer');
legend('show');
   40
41
42
   43
44
45
46
47
48
49
50
51
52
53
54
55
56
                 plot(x,Euler_error, 'b--o', 'DisplayName', 'Euler error');
                 hold on;
                 ylabel('Error');
title('Error Comp
legend show;
                                        mparison between Euler and Analytical');
                 grid on;
```

```
58
         clear;
59
         clc;
60
61
62
         dydx=diff(y,x)==y-3*x^2+1;
63
64
         ysol=dsolve(dydx);
65
         disp('The general solution is:');
67
         disp(ysol);
68
         % 設定初始條件 y(0) = 1
69
70
         ySol_with_condition = dsolve(dydx, y(0) == 0.5);
71
72
73
         % 顯示帶初始條件的解
         disp('The solution with the initial condition y(0) = 0.5 is:');
         disp(ySol_with_condition);
```

Question 4 比較Question 3 and 4 並作圖呈現

```
dydx=@(x,y) y-3*x^2+1; y\_ana=@(x) (3*x.^2+6*x+5)-(9/2*exp(x)); %解析解 (利用手寫解出)
             b=0.1;
 10
             x=a:h:b;
 11
12
13
             step=length(x);
             %初始化
             y_Euler=zeros(1,step);
y_Runge=zeros(1,step);
14
15
16
17
18
             %初始條件
             y_Euler(1)=0.5;
19
20
21
             y_Runge(1)=0.5;
22
23
             %Euler 方法求解
             for i=1:step-1
                 dydx_Euler=dydx(x(i),y_Euler(i));
24
25
26
27
                 y_Euler(i+1)=y_Euler(i)+h*dydx_Euler;
28
             % Runge-Kutta
             for i=1:step-1
                 l=1:5tep-1
k1=h*dydx(x(i),y_Runge(i));
k2=h*dydx(x(i)+h/2,y_Runge(i)+k1/2);
k3=h*dydx(x(i)+h)/2,y_Runge(i)+k2/2);
k4=h*dydx(x(i)+h,y_Runge(i)+k3);
y_Runge(i+1)=y_Runge(i)+1/6*(k1+2*k2+2*k3+k4);
 30
 31
 32
 33
34
35
36
37
             %Analytical answers
 38
39
             y_analytical=y_ana(x);
             %計算誤差
 40
 41
             Euler_error=abs(y_Euler-y_analytical);
             Runge_Kutta_error=abs(y_Runge-y_analytical);
43
44
45
             % 計算誤差總和
             total Euler error = sum(Euler error);
 46
             total_Runge_Kutta_error = sum(Runge_Kutta_error);
             % 使用 fprintf 列印出誤差總和
 48
             fprintf('Total Euler Method Error: %.6f\n', total Euler error);
fprintf('Total Runge-Kutta Method Error: %.6f\n', total_Runge_Kutta_error);
```

```
51
52
            figure;
           Plot(x, Runge_Kutta_error, 'b--o', 'DisplayName', 'Runge-Kutta Error');
xlabel('x');
ylabel('Error');
53
55
            title('Error of Runge-Kutta Methods');
57
           legend show;
58
            grid on;
59
60
            figure;
            plot(x,y_Euler,'ro-','DisplayName','Euler Method');
62
            hold on
            plot(x,y_Runge,'bo-','DisplayName','Runge-Kutta method');
64
            hold on;
            plot(x,y_analytical,'g-','DisplayName','Analytical Solution');
title('Comparison of Euler, Runge-Kutta, and Analytical Solution');
65
66
           xlabel('x');
ylabel('y');
67
68
69
           legend('show');
70
71
           grid on;
72
73
74
           plot(x, Euler_error, 'r--o', 'DisplayName', 'Euler Error');
           hold on;
plot(x, Runge_Kutta_error, 'b--o', 'DisplayName', 'Runge-Kutta Error');
75
76
77
           xlabel('x');
ylabel('Error');
            title('Error between Euler and Runge-Kutta Methods'):
78
79
80
           legend show;
           grid on;
81
```

Question 5 Root-finding methods

```
clear;
2
4
              f=@(x) 3*cos(x)+0.1*exp(x)-2;
              %找到兩個猜測值附近的根
              x0_1=2;
              root1=fzero(f,x0_1);
10
              x0_2=4;
11
              root2=fzero(f,x0_2);
12
              fprintf('勘根定理之一根為: %.6f,代人方程式:%e\n',root1,f(root1));
fprintf('勘根定理另一根為: %.6f,代人方程式:%e\n',root2,f(root2));
14
15
16
              figure;
17
              fplot(f,[0 5],'b-','DisplayName','Equation');
18
              hold on;
             scatter(root1, f(root1), 'ro', 'filled', 'DisplayName', sprintf('Root at x = %.3f', root1));
scatter(root2, f(root2), 'ro', 'filled', 'DisplayName', sprintf('Root at x = %.3f', root2));
yline(0,'r--','DisplayName','y=0');
19
20
21
22
23
             xlabel('x');
ylabel('f (x)');
25
              xlim([0 5]);
             ylim([-4 12]);
title('Root-finding methods');
26
27
              hold on;
29
              legend('show');
30
             grid on;
```

Question 6 Polynomial interpolation

```
hw1_1.m × hw1_2.m × hw1_3.m × hw1_4.m × hw1_5.m × hw1_6.m × +
                                                                                                        46
47
                                                                                                                    figure;
hold on;
             clear;
                                                                                                         48
                                                                                                         49
                                                                                                                    % 繪製每個擬合線的誤差
                                                                                                         50
             % 定義函數
                                                                                                                       r n = 1:n_order
plot(x_fit, errors(n, :), 'LineStyle', '--', 'Color', colors(n, :), ...
'DisplayName', sprintf('Error of n=%d', n));
             f = @(x) 2*sin(x) + (1/2)*exp(x);
                                                                                                        52
53
54
             x_fit=linspace(-1,1,1000); %擬合範圍
                                                                                                        55
56
57
             x_plot=linspace(-3,3,1000); %繪製擬合多項式圖
                                                                                                                    ylabel('Error');
title('Error of Polynomial Fitting');
legend('show');
             y_fun=f(x_fit);
 10
                                                                                                        58
59
             n_order=8; %擬合多項式次數
 11
 12
                                                                                                                    grid on;
 13
             % 顏色選擇
             colors = lines(n_order); % 生成 n 種顏色
                                                                                                                    % 計算並列印誤差總和
 14
                                                                                                         62
                                                                                                                   和 ii 東立河中原を連加

total_errors = sum(errors, 2); % 毎條擬合曲線的總誤差

disp('Total errors in the range [-1, 1]:');

for n = 1:n_order

fprintf('Total error for polynomial n=%d: %.6f\n', n, total_errors(n));
                                                                                                         63
64
15
             % 創建圖形
                                                                                                        65
66
             figure;
18
             hold on;
                                                                                                         67
                                                                                                        68
69
19
             %儲存誤差
 20
                                                                                                                    % 創建圏形:在區間 [-3, 3] 上繪製擬合方程式
                                                                                                        70
71
 21
             errors=zeros(n_order,length(x_fit));
 22
                                                                                                        72
73
74
                                                                                                                    hold on:
             for n=1:n order
23
                  x=linspace(-1,1,n+1); %使用n+1個點
24
                                                                                                                    for n=1:n_order
                                                                                                        75
76
77
78
79
80
                                                                                                                        x=linspace(-1,1,n+1); %使用n+1個點
26
                                                                                                                        y=f(x);
                  p=polyfit(x,y,n);
y_fit=polyval(p,x_fit);
27
                                                                                                                        p=polyfit(x,y,n);
y_fit=polyval(p,x_plot);
28
                  error_fit=abs(y_fit-y_fun);
errors(n, :) = error_fit; % 儲存誤差
 30
                                                                                                         81
                                                                                                                        plot(x_plot,y_fit,'LineStyle','--','Color',colors(n,:),...
'DisplayName',sprintf('Fitted polynomial n=%d', n));
 31
                                                                                                         82
 32
                  plot(x_fit,y_fit,'LineStyle','--','Color',colors(n,:),...
                                                                                                         84
 34
                        'DisplayName', sprintf('Fitted polynomial n=%d', n));
                                                                                                         85
                                                                                                                    % 繪製原始函數 plot(x_plot), 'b-', 'DisplayName', 'Original function');
             end
 35
                                                                                                         87
                                                                                                                    xlim([-3, 3]);
ylim([-5, 10]);
             % Plot original function
36
             plot(x_fit,y_fun,'b-','DisplayName','Original function');
                                                                                                                    xlabel('x');
ylabel('y');
title('Polynomial Fitting in the Range [-3, 3]');
                                                                                                         89
              xlim([-1,1]);
             vlim([-5,10]);
39
             xlabel('x');
                                                                                                                    legend('show');
40
                                                                                                         92
41
42
              title('Polynomial Fitting in the Range [-1, 1]');
43
             legend('show');
             grid on;
44
45
```