

Numerical Methods for Ordinary and Partial Differential Equations | Summer 23

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Assignment 7

- Programming exercises - Upload your solution until Mo, 12 June 2023, 03:00 pm.

Programming exercise 7.1 Numerical differentiation

(10 points)

- (a) Write a function file (a ".m"-file) $diff_quot$, which calculates the difference quotient of a given function f(x) for a certain granularity h. Your function should take four inputs: The function f, the position f where the derivative shall be computed, a granularity f and a string method. The method-string may assume the values "forward", "backward" or "central" and f and f are the value of the forward, backward or central difference quotient accordingly.
- (b) Put a grid with N=2,3,4,... nodes on the interval $[0,2\pi]$. Consider the function $f(x)=\sin(x)$. Compute the forward, backward and central difference quotient for each of the grid points. Hereby, the granularity h shall be the distance between two nodes. Plot the results in a coordinate system and connect the dots of the forward/backward/central difference quotient by a line (Hence, you should get three polygonal chains for each N).

Create an animation, where each frame depicts the plot described above for a certain value of N. Start with N=1 in the first frame and continue till you reach N=100.

Hint: You may utilise the Matlab command pause to create such a plot.

(c) Consider $f(x) = \sin(x)$ again. Use the function diff_quot from (a) in order to compute (affine) linear functions

$$T_i(x) = m_i x + b_i,$$

such that $T_i(x)$ touches f(x) tangential at the points $x_1=0$, $x_2=\pi$ and $x_3=\frac{3\pi}{2}$. Use central differential quotients. Plot the three tangents $T_i(x)$ in a common plot with f(x).