ECSE 543: Numerical Methods

Assignment 3 Report

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Introduction

This assignment explored the use of linear interpolations and other mathematical methods. The programs are programmed and compiled using Python 3.6, and the plots are generated using package matlibplot. Listing 1 shows the implementations of polynomials including their possible maneuvers. The object classes included in this file will be used for the interpolations.

1 Linear Interpolation of BH Points

1.a Lagrange Full Domain Interpolation of First Six-Point Set

Listing 2 shows the implementation of various interpolation methods. For the first six points, the Lagrange interpolation shows an interpolated polynomial

$$B(h) = 9.275 \times 10^{-12} h^5 - 5.951 \times 10^{-9} h^4$$
$$+ 1.469 \times 10^{-6} h^3 - 1.849 \times 10^{-4} h^2$$
$$+ 1.603 \times 10^{-2} h$$

whose plot is shown in Figure 1.

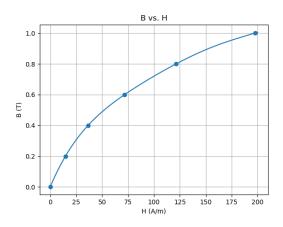


Figure 1: Interpolation of the First Six Data Points

From the figure, the interpolation has returned a plot with a **plausible** result over this range.

1.b Lagrange Full Domain Interpolation of the Second Six-Point Set

Select a second data point set, the Lagrange interpolation returned a polynomial of

$$B(h) = 7.467 \times 10^{-19} h^5 - 3.505 \times 10^{-14} h^4$$
$$+ 5.3 \times 10^{-10} h^3 - 2.864 \times 10^{-6} h^2$$
$$+ 3.804 \times 10^{-3} h$$

whose plot is shown in Figure 2.

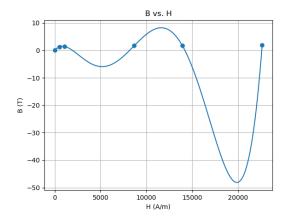


Figure 2: Interpolation of the Second Six Data Points

From this plot, we can see that the interpolation using the second set of data points is **not plausible** as the graph fluctuates violently as the value of B goes to negative at some ranges.

1.c Cubit Hermite Polynomial Interpolation

1.d Nonlinear Equation of the Magnetic Circuit

Consider the magnetic circuit shown in Figure 3.

The Magnetomotive force (MMF) can be calculated by Equation 1,

$$M = (R_a + R_c)\psi \tag{1}$$

where R_g and R_c are the reluctance of the air gap and the coil, respectively. Plug in the variables from the problem, we can transform Equation 1 to

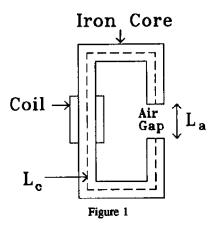


Figure 3: The Magnetic Circuit Discussed About

the equation as follows:

$$\begin{split} M &= (\frac{l_g}{\mu_0 A} + \frac{l_c}{\mu A}) \psi \\ NI &= (\frac{l_g}{\mu_0 A} + \frac{l_c H(\psi)}{AB}) \psi \\ NI &= (\frac{l_g}{\mu_0 A} + \frac{l_c H(\psi)}{\psi}) \psi \end{split}$$

Simplify the equation by bringing NI to the right of the equation, and the equation will be the final formula of $f(\psi)$, as is shown in Equation

$$f(\psi) = \frac{l_g \psi}{\mu_0 A} + l_c H(\psi) - NI = 0$$
 (2)

Plug in the numbers, we can finalize the equation by calculating all the coefficients of the polynomial, shown in Equation 3.

$$f(\psi) = 3.979 \times 10^7 \psi + 0.3H(\psi) - 8000$$
 (3)

1.e Newton Raphson Method

This part of the problem implements the algorithm of Newton Raphson to solve the non-linear equation. The equation is shown in the previous section in Equation 3.

In the equation, there are two factors affecting the result of $f(\psi)$. One is the flux ψ , and the other one is the magnitude of the magnetic field $H(\psi)$. To find the magnetic field, construct a piece-wise linear interpolation shown in Figure 4.

Note that the figure is plotted with respect to H vs. B. and B is calculated as follows:

$$B = \frac{\psi}{A} \tag{4}$$

where A denotes the cross-sectional area. In this case, the area is $1 \times 10^{-4} m^2$.

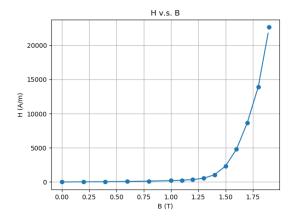


Figure 4: Plot of the Piecewise Polynomial

Using this plot, the magnetic field magnitude can be found and $f(\psi)$ can be calculated.

Listing 3 shows the implementation of the Newton-Raphson method. Run the main script of the assignment, Newton-Raphson returns with four iterations and a final flux of $\psi=1.613\times 10^{-4}Wb$, shown in Figure 5.

```
====== 01, Part e ======
Printing the piecewise polynomials...
Plot of the polynomial has been stored to /home/wenjie/f18/numerical_method/a3/d
ata/Plecewise_Polynomial
number of iterations = 4, final flux = 0.00016127
```

Figure 5: Result of Newton-Raphson Run

1.f Successive Substitution

Listing 3 shows the implementation of successive substitution as well. The successive substitution turns out to be that the method is diverging to infinity. The reason is that the step has been too large. Therefore, I have reduced the step with a factor of 5×10^{-9} . Therefore, the method will run with smaller steps and does not miss the target point.

After the modification, the method returns with an iteration step of 483 and a flux of $1.161 \times 10^{-4}Wb$, which is similar to the result returned by Newton-Raphson, but with a much larger number of iterations, shown in Figure 6.

```
number of iterations = 4, final flux = 0.00016127
====== Q1, Part f ======
number of iterations = 483, final flux = 0.00016127
```

Figure 6: Result of Successive Substitution Run

2 The Problem of the Diode Circuit

2.a Derivation of Circuit Equation

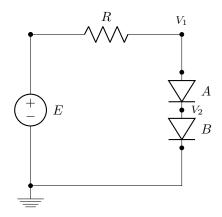


Figure 7: The Diode Circuit to be Investigated

Figure 7 shows the diode circuit to be investigated in this problem. Define the current flowing in the circuit to be I, and the current is expressed with:

$$I = \frac{E - V_1}{R} \tag{5}$$

In the circuit, the current flowing through the two diodes are identical to the current flowing through the resistor. Therefore, using the diode characteristic current, the following relations can be derived:

$$I = I_{s,A}(e^{q(V_1 - V_2)/(kT)} - 1)$$
(6)

and

$$I = I_{s,B}(e^{qV_2/(kT)} - 1) \tag{7}$$

From the above equations, we can derive the following two entries for the f matrix, represented explicitly in terms of the variables:

$$f_1 = (5) - (6)$$

$$= \frac{E - V_1}{R} - I_{s,A}(e^{q(V_1 - V_2)/(kT)} - 1)$$

$$f_2 = (6) - (7)$$

= $I_{s,A}(e^{q(V_1 - V_2)/(kT)} - 1) - I_{s,B}(e^{qV_2/(kT)} - 1)$

The f matrix is then expressed as follows:

$$\vec{f} = \begin{bmatrix} f_1 \\ f_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

2.b Solution using Newton-Raphson

Since this equation has output a multi-variable vector, the first step will be finding the Jacobian matrix \boldsymbol{F} and the multi-variable Newton Raphson update formula will be changed to:

$$V_n^{(k+1)} = V_n^{(k)} - F^{-1(k)} f^{(k)}$$

The Jacobian matrix will be calculated following Equation as follows:

$$\boldsymbol{F} = \begin{bmatrix} \frac{\partial f_1}{\partial V_1} & \frac{\partial f_1}{\partial V_2} \\ \frac{\partial f_2}{\partial V_2} & \frac{\partial f_2}{\partial V_2} \end{bmatrix} \tag{8}$$

From the previous calculations for f_1 and f_2 , we can derive the following expression for the four entries in the \mathbf{F} matrix:

$$\frac{\partial f_1}{\partial V_1} = -\frac{1}{R} - I_{s,A} \frac{q}{kT} exp(\frac{q(V_1 - V_2)}{kT})$$

$$\frac{\partial f_1}{\partial V_2} = I_{s,A} \frac{q}{kT} exp(\frac{q(V_1 - V_2)}{kT})$$

$$\frac{\partial f_2}{\partial V_1} = I_{s,A} \frac{q}{kT} exp[\frac{q(V_1 - V_2)}{kT}]$$

$$(5) \quad \frac{\partial f_2}{\partial V_2} = -I_{s,A} \frac{q}{kT} exp[\frac{q(V_1 - V_2)}{kT}] - I_{s,B} \frac{q}{kT} exp(\frac{qV_2}{kT})$$

As the Jacobian matrix is a 2-by-2 matrix, its inverse can be easily calculated by:

$$\mathbf{F}^{-1} = \det(\mathbf{F}) \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} \tag{9}$$

where $det(\mathbf{F})$ is calculated by:

$$det(\mathbf{F}) = \frac{1}{ad - bc}$$

The code in the main script shows the implementation of the Newton Raphson update. The error measurement is selected to be $\varepsilon_k = 1 \times 10^{-6}$, and the program three iterations to converge. By running the main script, the detailed information during the iterations are shown in Figure 8.

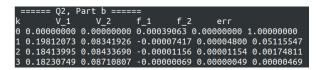


Figure 8: Values During Netwon Raphson Iterations

To inspect if the convergence is quadratic, make a plot of the four error points shown in Figure 9.

From the plot, we can show the convergence to be quadratic.

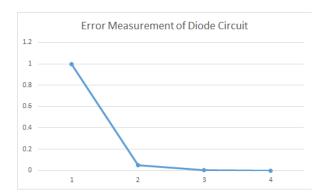


Figure 9: Plot of Error Measurement

3 Gauss-Legendre Integration

The implementation of the one-point Gauss-Legendre Integration is shown in Listing 4.

The implementation has been straight forward. The function requires the target function, the lower and upper limit, and number of rectangular segments to be used. The function also requires an input of the real value calculated by MATLAB, and the function returns the result of the integration, as well as the absolute error.

The integration performs if the width of each rectangular segment ζ is provided. The algorithm performs an integration following the equation below:

$$\int_{x_0}^{x_1} f(x)dx \approx \sum_{i=1}^{n} \zeta_i f(x_0 + \frac{\zeta_i}{2})$$
 (10)

where x_0 is the central value of each rectangular segment.

3.a One-Point Gauss-Legendre Integration of sin(x)

The one-point Gauss-Legendre integration is firstly tested using a sine function from 0 to 1. The real value passed into the function is 0.4597, which was calculated by MATLAB. The program is tested with different number of rectangle segments, varying from 1 to 20. The plot of the absolute error on the log scale is shown in Figure 10.

The plot shows a straight line of the absolute error on the logarithm scale. The straight line indicates a first-order Gauss-Legendre integration

3.b One-Point Gauss-Legendre Integration of ln(x)

The one-point Gauss-Legendre integration is then used to calculate $\int_0^1 ln(x)dx$. Since the one-point Gauss-Legendre methods uses the value on

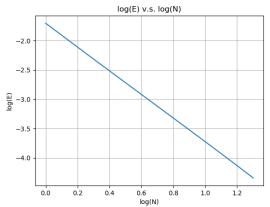


Figure 10: Absolute Error of $\int_0^1 \sin(x) dx$

the right of the rectangular segment, integrating the logarithm function from 0 will not produce the problem of an undefined number.

The test for the logarithm uses 10 to 200 rectangular segments for the integration. Similar to the sine function test, the real value -1 is used for the calculation of absolute errors, and the plot for the errors on the logarithm scale is shown in Figure 11.

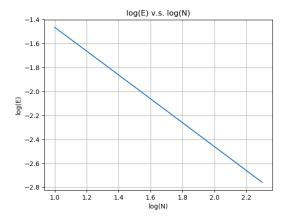


Figure 11: Plot of Absolute Errors on Log Scale for the Logarithm Function

Similar to the sine function, the straight line of the error plot indicates the use of one-point Gauss-Legendre integration, and it can also be seen that with more rectangular segments used, the error is reduced to achieve higher accuracy.

3.c One-Point Integration Test for $\int_0^1 ln(0.2|sin(x)|)dx$

The tricky part for this problem is to perform a substitution to do the integration. By substituting

0.2sin(x) by u, we can obtain a new integration much more accurate comparing to the fixed-width function below:

$$\int_0^1 ln(0.2|sin(x)|)dx = \int_0^{0.2sin(1)} \frac{ln(u)}{\sqrt{0.04 - u^2}} du$$

By performing the new integration with 10 to 200 rectangular segments, we obtain a new plot shown in Figure 12.

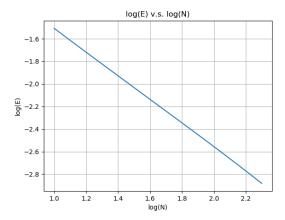


Figure 12: Plot on Absolute Errors of the New Integral

The logarithm calculations returns a plot with a similar behavior comparing with the plots shown in the previous sections.

Varying Segment Width 3.d

The fixed-width integration does not give a good approximation when the rate of change of the function is high at certain domain. Therefore, if the width could be varied according to the rate of change, the result of the integration will become more accurate.

In the function implemented for this problem, using a ten-segment integration, I manually decided a width ratio of $[1:2:3:\cdots:9:10]$ for the ten rectangular segments. The testing result of such modification is shown in Figure 13 below:

```
====== Q3, Part d ======
integration result of ln(x) for fixed width and modified width:
iixed modified
0.96575907, -0.98837744
 .03424093. 0.01162256
ntegration result of ln(0.2|sin(x)|) for fixed width and modified width:
ixed modified
2.63491775, -2.65000293
```

Figure 13: Testing Result of the Modification

The testing result shows that with a varying width, the integration approximation becomes integration approximation.

A Code Listings

Listing 1: Polynomials Implementation (polynomial.py).

```
import math
    # this is a git test
2
3
    class Polynomial(object):
        def __init__(self, coeff):
6
            self._coeff = coeff
             self._order = len(coeff) - 1
9
        def calculate(self, value):
10
11
            This function calculates the result of the polynomial.
12
13
            :param value: value of x
14
            :return: value of y
15
16
            result = 0
17
18
            for i in range(len(self._coeff)):
                result += self._coeff[i] * math.pow(value, i)
19
20
21
            return result
22
        def derive(self, der_order):
23
            result_coeff = []
            counter = 0
25
26
            for i in range(1, len(self._coeff)):
27
                result_coeff.append(i * self[i])
28
29
            result_poly = Polynomial(result_coeff)
            counter += 1
30
31
            if counter < der_order:</pre>
                return result_poly.derive(der_order - 1)
33
             else:
34
35
                return result_poly
36
37
        def __getitem__(self, item):
            return self._coeff[item]
38
39
        def __add__(self, other):
            result_coeff = []
41
42
             if isinstance(other, int):
43
                result_coeff = self._coeff
44
                result_coeff[0] += other
45
46
                self_has_higher_order = (max(self.order, other.order) == self.order)
47
                 if self_has_higher_order:
49
                     big_coeff = self.coefficient
50
                     small_coeff = other.coefficient
51
                 else:
52
53
                     big_coeff = other.coefficient
                     small_coeff = self.coefficient
54
55
                 for i in range(len(small_coeff), len(big_coeff)):
                     small_coeff.append(0)
57
58
                 for i in range(len(big_coeff)):
59
                     result_coeff.append(small_coeff[i] + big_coeff[i])
60
61
             return Polynomial(result_coeff)
62
63
         def __sub__(self, other):
            result_coeff = []
65
```

```
if isinstance(other, int):
66
67
                  result_coeff = self._coeff
                 result_coeff[0] -= other
68
69
 70
                 self_has_higher_order = (max(self.order, other.order) == self.order)
71
72
73
                 if self_has_higher_order:
                      for i in range(len(other.coefficient), len(self.coefficient)):
74
75
                          other.coefficient.append(0)
                  else:
76
                      for i in range(len(self.coefficient), len(other.coefficient)):
77
                          self.coefficient.append(0)
78
79
                 for i in range(len(self.coefficient)):
80
                      result_coeff.append(self.coefficient[i] - other.coefficient[i])
81
82
83
             return Polynomial(result_coeff)
84
         def __mul__(self, other):
85
86
             result_coefficients = []
87
88
             result_order = self.order + other.order
89
             for i in range(result_order + 1):
90
91
                  coefficient = 0
                 for j in range(self.order + 1):
92
                      for k in range(other.order + 1):
93
                          if j + k == i:
94
                              coefficient += self[j] * other[k]
95
96
                  result_coefficients.append(coefficient)
97
98
             return Polynomial(result_coefficients)
99
100
         def toString(self):
101
             print("y = ", end="")
102
             for i in range(self.order, 0, -1):
103
                  if self[i] != 1 and self[i] != -1 and self[i] != 0:
104
105
                      if self[i] >= 0:
                         print("+ " + str(self[i]) + "x^" + str(i), end=" ")
106
107
                      else:
                          print("- " + str(-self[i]) + "x^" + str(i), end=" ")
108
                  elif self[i] == 1:
109
                      print("+ x^" + str(i), end=" ")
                  elif self[i] == -1:
111
                     print("- x^" + str(i), end=" ")
112
                  else:
113
114
                     pass
115
             if self[0] < 0:
116
                 print("- " + str(-self[0]))
117
118
             else:
                 print("+ " + str(self[0]))
119
120
         def modify_const(self, value):
121
             self._coeff[0] = value
122
123
124
         @property
         def order(self):
125
             return self._order
126
127
128
         @property
         def coefficient(self):
            return self._coeff
130
131
132
     class LagrangePolynomial(object):
133
134
         def __init__(self, n, xr, j, xj):
135
```

```
136
             Construct a Lagrange polynomial.
137
             :param n: how many points are on the x axis
138
             :param xr: the values of x
139
              :param j: the position of the current x
140
              :param xj: the value of x at position j
141
142
143
             self._order = n
144
             self._j = j
             self._xr = []
145
             self._xj = xj
146
147
             self._x = 0
149
             for i in range(len(xr)):
150
                 self._xr.append(-xr[i])
151
152
153
              self._numerator = self._create_numerator()
             self._denominator = self._create_denominator(xj)
154
155
156
              self._polynomial = self._create_polynomial()
157
158
         def _create_numerator(self):
159
             This method creates the list of the parameters x_r.
160
161
             :return: no return value
162
163
             i = 0
164
             result_numerator = Polynomial([1])
165
166
             while i < self._order:
167
                 if i == self.j:
168
                      i += 1
169
170
                 if i >= self._order:
171
172
                      break
173
                 result_numerator *= Polynomial([self._xr[i], 1])
174
175
                  i += 1
176
177
             return result_numerator
178
         def _create_denominator(self, x):
179
180
             This method calculates the numerical result of the denominator.
181
182
              :return: the value in decimal of the denominator.
183
184
185
             return self._numerator.calculate(x)
186
187
188
         def _create_polynomial(self):
189
             This method creates the general form of the lagrange polynomial.
190
              :return:
191
              nnn
192
             denom = Polynomial([1 / self._denominator])
193
194
             return denom * self._numerator
195
196
         def set_x(self, value):
197
             self._x = value
198
199
         @property
200
         def j(self):
201
             return self._j
202
203
204
         @property
         def xj(self):
205
```

```
206
             return self._xj
207
         @property
208
         def denominator(self):
209
             return self._denominator
210
211
212
         @property
213
         def numerator(self):
             return self._numerator
214
215
216
         @property
         def poly(self):
217
             return self._polynomial
218
219
220
     if __name__ == "__main__":
221
         coeff1 = Polynomial([2])
222
         coeff2 = Polynomial([4, 5, 7, 8])
223
224
         coeff2.toString()
225
         (coeff2 - 3).toString()
                      Listing 2: Lagrange Interpolation Implementation (interpolation.py).
     from polynomial import Polynomial, LagrangePolynomial
     TOLERANCE = 1e-6
 4
 5
     def lagrange_full_domain(xr, y, points=None):
 6
 8
         This is the method for the lagrange full domain interpolation.
         X is the variable that varies.
 9
 10
         Y is the variable that varies with respect to X.
 11
         :param X: X vector of type Matrix
 12
         :param Y: Y vector of type Matrix
 13
         :param points: select the range of data to be interpolated if needed.
14
 15
         : return: Polynomial expression for y(x)
16
         result_polynomial = Polynomial([0])
17
 18
         if points is None:
19
20
             for j in range(len(xr)):
                 xj = xr[j]
21
                 aj = y[j]
22
23
                  temp_lagrange_poly = LagrangePolynomial(len(xr), xr, j, xj)
24
25
26
                 result_polynomial += Polynomial([aj]) * temp_lagrange_poly.poly
27
28
         else:
             pass
30
31
         return result_polynomial
32
33
     def cubic_hermite(xr, y, slopes):
34
         result = Polynomial([0])
35
36
         for j in range(len(xr)):
37
             xj = xr[j]
38
39
             aj = y[j]
             bj = slopes[j]
40
41
             temp = LagrangePolynomial(len(xr), xr, j, xj).poly
 42
             lagrange_backup = LagrangePolynomial(len(xr), xr, j, xj).poly
43
 44
             \# Calculate the polynomial u(x)
```

```
temp = (temp.derive(1) * Polynomial([-xj, 1])) * Polynomial([-2])
46
47
             temp = temp + 1
48
             square = lagrange_backup * lagrange_backup
49
             uj = temp * square
50
51
             \# Calculate the polynomial v(x)
52
53
             vj = Polynomial([-xj, 1]) * square
54
55
             aj_poly = Polynomial([aj])
             bj_poly = Polynomial([bj])
56
57
             result += uj * aj_poly + vj * bj_poly
59
        return result
60
61
    def piecewise_linear_interpolate(xr, y):
62
63
         polynomials = []
64
        for i in range(1, len(xr)):
65
66
             a = (y[i] - y[i - 1]) / (xr[i] - xr[i - 1])
             b = y[i] - a * xr[i]
67
68
             temp_poly = Polynomial([b, a])
69
             polynomials.append(temp_poly)
70
71
        return polynomials
72
                                    Listing 3: Newton Raphson (nonlinear.py).
    from polynomial import Polynomial
    from matrix import Matrix
2
3
    import math
    TOLERANCE = 1e-6
5
    MAX_ITERATIONS = 1000
6
    r = 512
    e = 0.2
8
9
    isa = 0.8e-6
    isb = 1.1e-6
10
    ktq = 0.025
11
12
13
14
    def calc_newton_raphson(equation, data_x, data_y):
15
         calculates the newton raphson
16
17
         : param\ equation :\ either\ a\ polynomial\ or\ a\ list\ of\ piecewise\ linear\ polynomials
18
         :param data_x: the list of data on the x axis
         : param\ data\_y:\ the\ list\ of\ data\ on\ the\ y\ axis
19
20
         : return: \ \textit{number of iterations and the final result}
21
        if isinstance(equation, list):
22
                This condition will be taken if equation is a list of linear polynomials.
24
25
             area = 1e-4
26
            flux_list = []
27
             coefficients = [3.9790e7, 0.3, -8000]
28
29
             # Calculate f(0)
30
             k = 0
31
            flux = 0
32
33
             convergent = False
             fk = -8000
34
             prev_fk = -8000
35
36
             while not convergent:
37
                 if abs(fk / prev_fk) < TOLERANCE or k >= MAX_ITERATIONS:
38
                     break
```

```
40
                  prev_fk = fk
 41
                  # \mathit{Find} the piecewise polynomial segment of the current \mathit{flux}
                  for i in range(1, len(data_x)):
42
                      if data_x[i - 1] <= (flux / area) < data_x[i]:</pre>
43
                          temp_poly = equation[i - 1]
 44
                          start_H = data_y[i - 1]
45
                          start_B = data_x[i - 1]
46
47
                          break
48
                      else:
 49
                          temp_poly = equation[len(equation) - 1]
                          start_H = data_y[len(equation)]
50
                          start_B = data_x[len(equation)]
51
52
                  # The polynomial segment is located at location i - 1
53
                  \# Calculating stuff at k
54
                  slope = temp_poly[1]
55
                  H = slope * (flux - (start_B * area)) / area + start_H
56
57
                  fk = coefficients[0] * flux + coefficients[1] * H + coefficients[2]
                  fk_prime = coefficients[0] + coefficients[1] * temp_poly[1] / area
58
59
60
                  flux = flux - fk / fk_prime
61
62
                  flux_list.append(flux)
63
             return k, flux_list
64
65
66
     def calc_successive_subs(equation, data_x, data_y):
67
         if isinstance(equation, list):
68
             area = 1e-4
69
             coefficients = [3.979e7, 0.3, -8000]
70
             flux_list = []
71
72
73
             # Calculate f(0)
             k = 0
74
             flux = 0
75
76
             convergent = False
77
             f0 = -8000 * 5e-9
             fk = -8000 * 5e-9
78
79
              while not convergent:
80
                  if abs(fk / f0) < TOLERANCE or k >= MAX_ITERATIONS:
81
82
                  # Find the piecewise polynomial segment of the current flux
83
                  for i in range(1, len(data_x)):
 84
                      if data_x[i - 1] <= (flux / area) < data_x[i]:</pre>
85
                          temp_poly = equation[i - 1]
86
                          start_H = data_y[i - 1]
87
                          start_B = data_x[i - 1]
88
89
                          break
                      else:
90
                          temp_poly = equation[len(equation) - 1]
91
92
                          start_H = data_y[len(equation)]
                          start_B = data_x[len(equation)]
93
94
                  \# The polynomial segment is located at location i - 1
95
                  # Calculating stuff at k
96
97
                  slope = temp_poly[1]
                  H = slope * (flux - (start_B * area)) / area + start_H
98
                  fk = coefficients[0] * flux + coefficients[1] * H + coefficients[2]
99
                  fk /= 5e9
100
101
                  k += 1
102
                  flux -= fk
103
                  flux_list.append(flux)
104
105
             return k, flux_list
106
107
108
    def calc_jacobian(voltages):
109
```

```
110
         if not isinstance(voltages, Matrix):
111
              raise ValueError("The input must be the list of V1 and V2.")
112
          j_{vec} = [[0, 0], [0, 0]]
113
          jacobian = Matrix(j_vec, 2, 2)
114
115
          \texttt{jacobian[0][0]} = -1 / \texttt{r} - (\texttt{isa} / \texttt{ktq} * \texttt{math.exp((voltages[0][0]} - \texttt{voltages[1][0])} / \texttt{ktq)})
116
117
          jacobian[0][1] = isa / ktq * math.exp((voltages[0][0] - voltages[1][0]) / ktq)
          jacobian[1][0] = jacobian[0][1]
118
         jacobian[1][1] = - isa / ktq * math.exp((voltages[0][0] - voltages[1][0]) / ktq) \
119
                           - isb / ktq * math.exp(voltages[1][0] / ktq)
120
121
          inv_jacobian = jacobian.inv()
123
         return jacobian, inv_jacobian
124
125
126
127
     def calc_f1(voltages):
         return (e - voltages[0][0]) / r - isa * (math.exp((voltages[0][0] - voltages[1][0]) / ktq) - 1)
128
129
130
     def calc_f2(voltages):
131
132
         return isa * (math.exp((voltages[0][0] - voltages[1][0]) / ktq) - 1) - isb * (math.exp(voltages[1][0]
          / ktq) - 1)
133
134
     def calc_norm_vec(vector):
135
         if vector.cols > 1:
136
             raise ValueError("The vector must be a one-column one!")
137
138
         result = 0
139
         for i in range(vector.rows):
140
             result += pow(vector[i][0], 2)
141
142
         return result
143
                              Listing 4: Gauss-Legendre Integration (integration.py).
     import math
     from math import log
 3
     def gauss_legendre_integration(function, lim_low, lim_high, n, real_value):
 5
 6
         width = (lim_high - lim_low) / n
         result = 0
 8
         x = lim_low
 10
         for i in range(n):
             result += function(x + width / 2) * width
 11
             x += width
 12
13
         error = abs(result - real_value)
14
         return result, error
15
16
 17
     def nested_integration(lim_low, lim_high, n, real_value):
18
         width = (lim_high - lim_low) / n
19
20
         result = 0
21
22
         x = lim_low
         for i in range(n):
23
             x_0 = x + width / 2
24
             result += (log(x_0) / math.sqrt(0.04 - x_0 ** 2)) * width
25
26
27
         error = abs(result - real_value)
28
         return result, error
29
30
```

```
def modified_width(function, lim_low, lim_high, n, real_value):
32
33
         width = []
         for i in range(n):
34
            temp = (\lim_{n \to \infty} - \lim_{n \to \infty} + (i + 1) / (5.5 * n))
35
36
             width.append(temp)
37
        result = 0
38
39
        x = lim_low
        for i in range(n):
40
            result += function(x + width[i] / 2) * width[i]
41
            x += width[i]
42
43
        error = abs(result - real_value)
        return result, error
45
46
47
    def modified_width_nested_integration(lim_low, lim_high, n, real_value):
48
49
         width = []
         for i in range(n):
50
            temp = (\lim_{n \to \infty} - \lim_{n \to \infty} * (i + 1) / (5.5 * n)
51
             width.append(temp)
53
        result = 0
54
55
        x = lim_low
        for i in range(n):
56
            x_0 = x + width[i] / 2
57
58
             result += (log(x_0) / math.sqrt(0.04 - x_0 ** 2)) * width[i]
             x += width[i]
59
         error = abs(result - real_value)
61
        return result, error
62
```