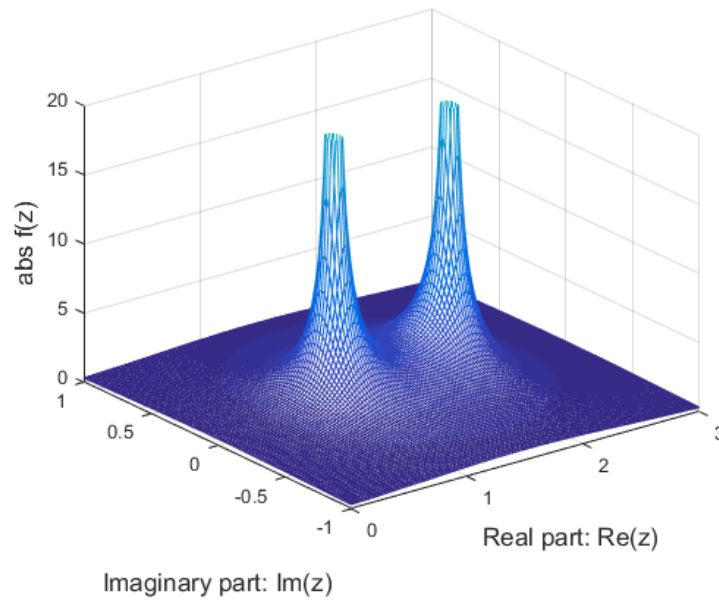


# Report for Practice of Numerical Analysis

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Source Code [github.com/alifzaicho/CSU-Numerical\\_Analysis\\_Spring\\_2025](https://github.com/alifzaicho/CSU-Numerical_Analysis_Spring_2025)

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# 1 Interpolation

## 1.1 Real Case: Interpolation of the normal distribution

In mineral processing, the feed grade (concentration of valuable mineral) of an ore varies with the particle size distribution (PSD). The PSD is modeled using a normal distribution:

$$f(x | \mu, \sigma^2) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x-\mu)^2}{2\sigma^2}} \quad (1)$$

where  $x$  is the particle size (in micrometers),  $\mu$  is the mean size, and  $\sigma$  is the standard deviation.

## 1.2 General Polynomials

The monomial basis functions are defined as:

$$P_i(x) = x^i \quad (2)$$

A general polynomial of degree  $n$  is given by:

$$S_n(x) = a_0 + a_1x + a_2x^2 + \cdots + a_nx^n \quad (3)$$

The entries of the Hilbert matrix  $H$  are computed as inner products:

$$H_{i,j} = \int_a^b x^{i+j} dx = \frac{b^{i+j+1} - a^{i+j+1}}{i+j+1} \quad (4)$$

The entries of the  $d$  vector are computed as projections of  $f(x)$  onto the basis functions:

$$d_i = \int_a^b f(x) x^i dx \quad (5)$$

The normal equations to solve are:

$$H \cdot \mathbf{a} = \mathbf{d} \quad (6)$$

where  $H$  is the Hilbert matrix,  $\mathbf{a}$  is the vector of coefficients to find, and  $\mathbf{d}$  is the vector of projections.

### 1.2.1 Algorithm

---

**Algorithm 1** Monomial Basis Approximation

---

**Require:** Function  $f$ , degree  $n$ , interval  $[a, b]$

**Ensure:** Coefficients  $\mathbf{a}$  for the monomial approximation

0: **Form the Hilbert matrix**  $H$ :

0: **for**  $i = 0$  to  $n$  **do**

0:   **for**  $j = 0$  to  $n$  **do**

0:     Compute inner product:  $H[i][j] \leftarrow \int_a^b x^{i+j} dx$

0:     This forms the Hilbert matrix with entries  $H_{i,j} = \langle x^i, x^j \rangle$

0:   **end for**

0: **end for**

0: **Construct the d vector:**

0: **for**  $i = 0$  to  $n$  **do**

0:   Compute projection:  $d[i] \leftarrow \int_a^b f(x)x^i dx$

0:   This forms the vector  $d$  with entries  $d_i = \langle f(x), x^i \rangle$

0: **end for**

0: **Solve the normal equations:**

0: Solve the linear system  $H \cdot \mathbf{a} = d$  for coefficients  $\mathbf{a}$

0: **return**  $\mathbf{a}$

---

### 1.2.2 Python snippet for General polynomials

```
1 import numpy as np
2 from scipy.integrate import quad
3
4 def monomial_interpolation(func, degree, lower=-1, upper=1):
5     """
6     Compute monomial interpolation coefficients for the given function.
7
8     Args:
9         func: Function to approximate
10        degree: Degree of the interpolating polynomial
11        lower: Lower bound of the interval
12        upper: Upper bound of the interval
13
14    Returns:
15        coeff: Coefficients of the interpolating polynomial
16    """
17    # Build the matrix and right-hand side vector
18    A = np.zeros((degree + 1, degree + 1))
19    Y = np.zeros(degree + 1)
20
21    for i in range(degree + 1):
22        for j in range(degree + 1):
23            integrand = lambda x: x**i * x**j
24            A[i, j], _ = quad(integrand, lower, upper)
25            integrand = lambda x: func(x) * x**i
26            Y[i], _ = quad(integrand, lower, upper)
```

```

27
28     # Solve for coefficients
29     coeff = np.linalg.solve(A, Y)
30     return coeff
31
32 # Example usage:
33 def test_function(x):
34     return (1/np.sqrt(2*np.pi))*np.exp((-x**2)/2)
35
36 coefficients = monomial_interpolation(test_function, degree=3, lower=-1, upper=1)
37 print("Interpolation coefficients:", coefficients)

```

Listing 1: Monomial Interpolation

### 1.2.3 Results

The Hilbert matrix  $H$  for degree 6 is formed as follows:

$$H = \begin{bmatrix} 7 & 0 & 28.58 & 0 & 210.09 & 0 & 1838.27 \\ 0 & 28.58 & 0 & 210.09 & 0 & 1838.27 & 0 \\ 28.58 & 0 & 210.09 & 0 & 1838.27 & 0 & 17514.59 \\ 0 & 210.09 & 0 & 1838.27 & 0 & 17514.59 & 0 \\ 210.09 & 0 & 1838.27 & 0 & 17514.59 & 0 & 175543.92 \\ 0 & 1838.27 & 0 & 17514.59 & 0 & 175543.92 & 0 \\ 1838.27 & 0 & 17514.59 & 0 & 175543.92 & 0 & 1819580.27 \end{bmatrix}$$

The vector  $d$  is constructed as:

$$d^T = \begin{bmatrix} 1.00 & 0 & 0.99 & 0 & 2.91 & 0 & 13.61 \end{bmatrix}$$

The resulting coefficients are:

$$\mathbf{a}^T = \begin{bmatrix} 0.38 & 0 & -0.15 & 0 & 0.02 & 0 & 0.00 \end{bmatrix}$$

Using the resulting coefficients, the approximated polynomial is:

$$p(x) = 0.38 + (-0.15)x^2 + 0.02x^4 \quad (7)$$

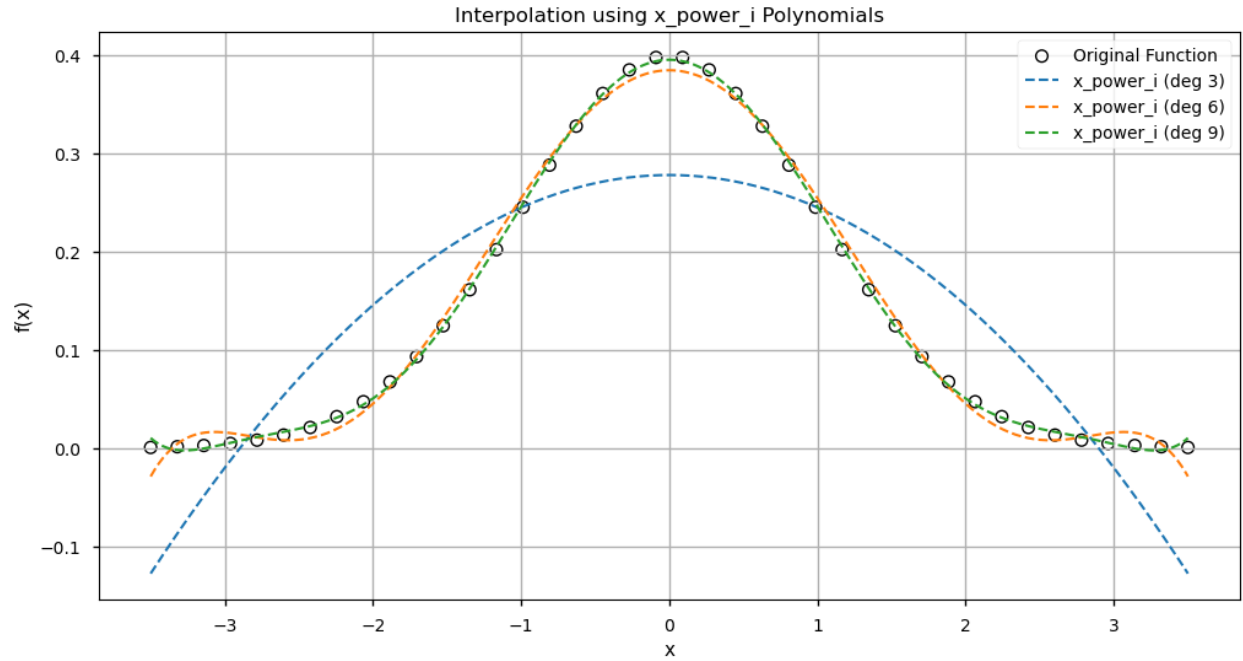


Figure 1: Interpolation method using general polynomials

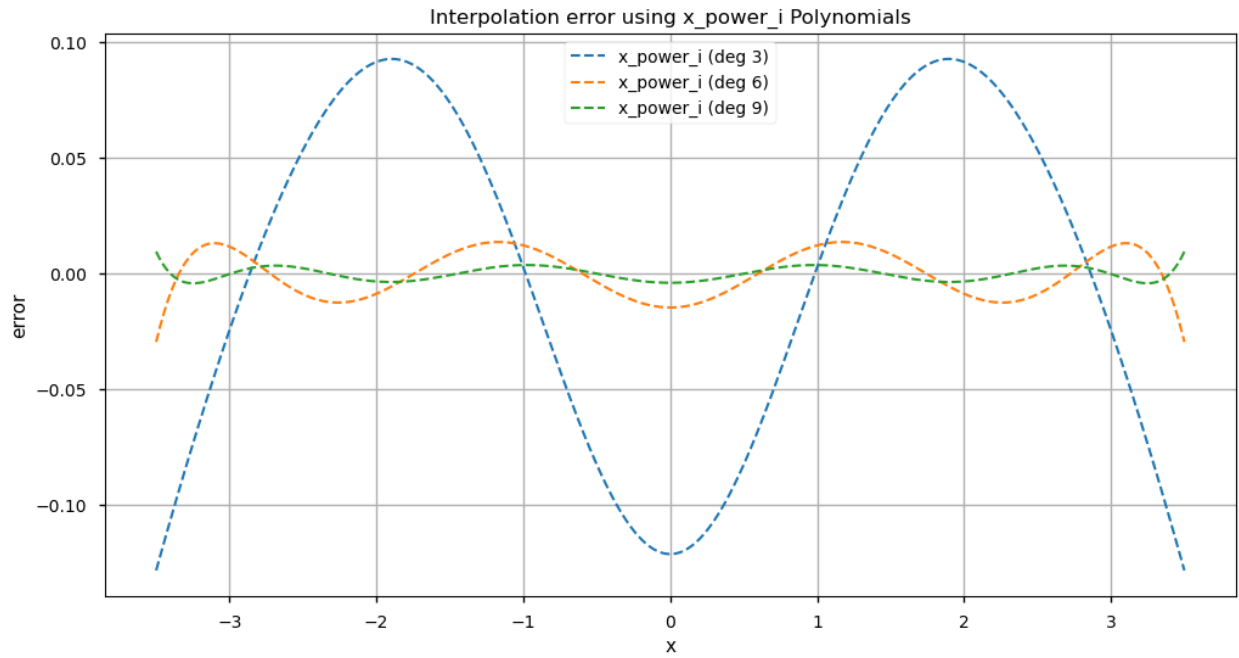


Figure 2: Interpolation error from general polynomials

#### 1.2.4 Key Observations

- The Hilbert matrix  $H$  is symmetric and has a banded structure with alternating zero and non-zero entries.



- The vector  $d$  alternates between non-zero and zero values.
- The resulting coefficients  $\mathbf{a}$  also alternate between non-zero and zero values, aligning with the structure of  $H$  and  $d$ .
- Even-indexed coefficients (0, 2, 4, 6) are non-zero, while odd-indexed coefficients (1, 3, 5) are zero.

### 1.3 Legendre Polynomials

The Legendre polynomials are defined as:

$$P_i(x) = \frac{1}{2^i i!} \frac{d^i}{dx^i} [(x^2 - 1)^i] \quad (8)$$

A general polynomial of degree  $n$  using Legendre polynomials is given by:

$$p_n(x) = a_0 P_0(x) + a_1 P_1(x) + a_2 P_2(x) + \cdots + a_n P_n(x) \quad (9)$$

The weight function for Legendre polynomials is typically 1, which simplifies the integration process. This is because Legendre polynomials are orthogonal over the interval  $[-1, 1]$  with respect to the weight function  $w(x) = 1$ . The entries of the Hilbert matrix  $H$  for Legendre polynomials are computed as inner products:

$$H_{i,j} = \int_{-1}^1 P_i(x) P_j(x) dx = \frac{2}{2i+1} \delta_{ij} \quad (10)$$

The entries of the  $d$  vector are computed as projections of  $f(x)$  onto the Legendre polynomials:

$$d_i = \int_{-1}^1 f(x) P_i(x) dx \quad (11)$$

The normal equations to solve are:

$$H \cdot \mathbf{a} = d \quad (12)$$

where  $H$  is the Hilbert matrix,  $\mathbf{a}$  is the vector of coefficients to find, and  $d$  is the vector of projections.

### 1.3.1 Algorithm

---

**Algorithm 2** Legendre Polynomial Approximation

---

**Require:** Function  $f$ , degree  $n$ , interval  $[-1, 1]$

**Ensure:** Coefficients  $\mathbf{a}$  for the Legendre approximation

0: **Form the Hilbert matrix  $H$ :**

0: **for**  $i = 0$  to  $n$  **do**

0:   **for**  $j = 0$  to  $n$  **do**

0:     Compute inner product:  $H[i][j] \leftarrow \int_{-1}^1 P_i(x)P_j(x)dx$

0:     This forms the Hilbert matrix with entries  $H_{i,j} = \langle P_i, P_j \rangle$

0:   **end for**

0: **end for**

0: **Construct the  $\mathbf{d}$  vector:**

0: **for**  $i = 0$  to  $n$  **do**

0:   Compute projection:  $d[i] \leftarrow \int_{-1}^1 f(x)P_i(x)dx$

0:   This forms the vector  $\mathbf{d}$  with entries  $d_i = \langle f(x), P_i \rangle$

0: **end for**

0: **Solve the normal equations:**

0: Solve the linear system  $H \cdot \mathbf{a} = \mathbf{d}$  for coefficients  $\mathbf{a}$

0: **return**  $\mathbf{a}$

---

### 1.3.2 Python snippet for Legendre polynomials

```
1 import numpy as np
2 from scipy.integrate import quad
3
4 class FunctionApproximator:
5     @staticmethod
6     def legendre_poly(degree, x):
7         """Compute Legendre polynomial P_n(x)"""
8         if degree == 0:
9             return np.ones_like(x)
10        elif degree == 1:
11            return x
12        else:
13            Pn_prev = np.ones_like(x)
14            Pn_curr = x
15            for i in range(1, degree):
16                Pn_new = ((2*i + 1)*x*Pn_curr - i*Pn_prev)/(i + 1)
17                Pn_prev, Pn_curr = Pn_curr, Pn_new
18            return Pn_curr
19
20    def legendre_shifted(self, degree, x):
21        """Compute shifted Legendre polynomial on arbitrary interval"""
22        a, b = self.default_lower, self.default_upper
23        t = (2*x - (a + b)) / (b - a) # Map to [-1, 1]
24        return FunctionApproximator.legendre_poly(degree, t)
25
26    def compute_approximation(self, degree, poly_type="legendre"):
```

```

27     """Compute approximation using Legendre polynomials"""
28     lower, upper = self.default_lower, self.default_upper
29     poly_func = self.legendre_shifted
30
31     # Build coefficient matrix and right-hand side vector
32     A = np.zeros((degree+1, degree+1))
33     Y = np.zeros(degree+1)
34
35     for i in range(degree+1):
36         for j in range(degree+1):
37             integrand = lambda x: poly_func(i, x)*poly_func(j, x)
38             A[i,j], _ = quad(integrand, lower, upper)
39             integrand = lambda x: self.func(x)*poly_func(i, x)
40             Y[i], _ = quad(integrand, lower, upper)
41
42     # Solve the linear system
43     a = np.linalg.solve(A, Y)
44     return a
45
46 # Example usage:
47 def test_function(x):
48     return (1/np.sqrt(2*np.pi))*np.exp((-x**2)/2)
49
50 approx = FunctionApproximator(test_function)
51 coefficients = approx.compute_approximation(3) # Get 3rd degree approximation
52 print("Approximation coefficients:", coefficients)

```

### 1.3.3 Results

The Hilbert matrix  $H$  for degree 6 using Legendre polynomials is formed as follows:

$$H = \begin{bmatrix} 2 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0.67 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0.40 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0.29 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0.22 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0.18 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0.15 \end{bmatrix}$$

The vector  $d$  is constructed as:

$$d^T = \begin{bmatrix} 0.68 & 0 & -0.04 & 0 & 0.00 & 0 & 0.00 \end{bmatrix}$$

The resulting coefficients are:

$$\mathbf{a}^T = \begin{bmatrix} 0.34 & 0 & -0.11 & 0 & 0.01 & 0 & 0.00 \end{bmatrix}$$

Using the resulting coefficients, the approximated polynomial is:

$$p(x) = 0.34P_0(x) - 0.11P_2(x) + 0.01P_4(x) \quad (13)$$

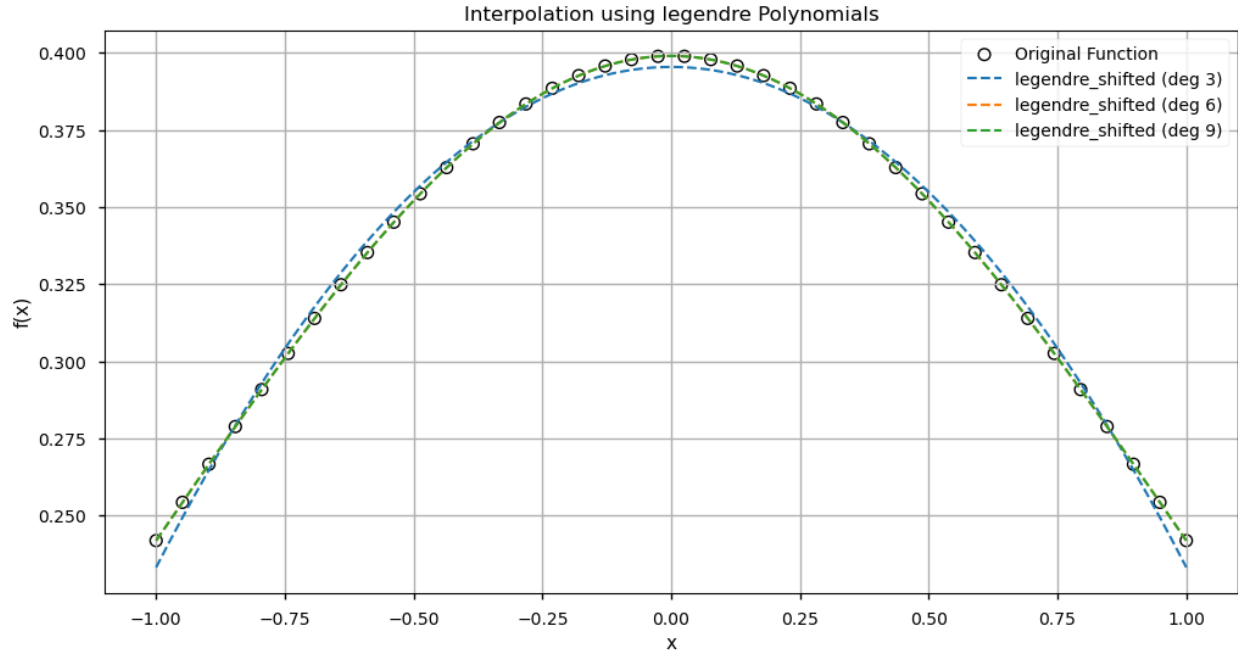


Figure 3: Interpolation method using legendre polynomials

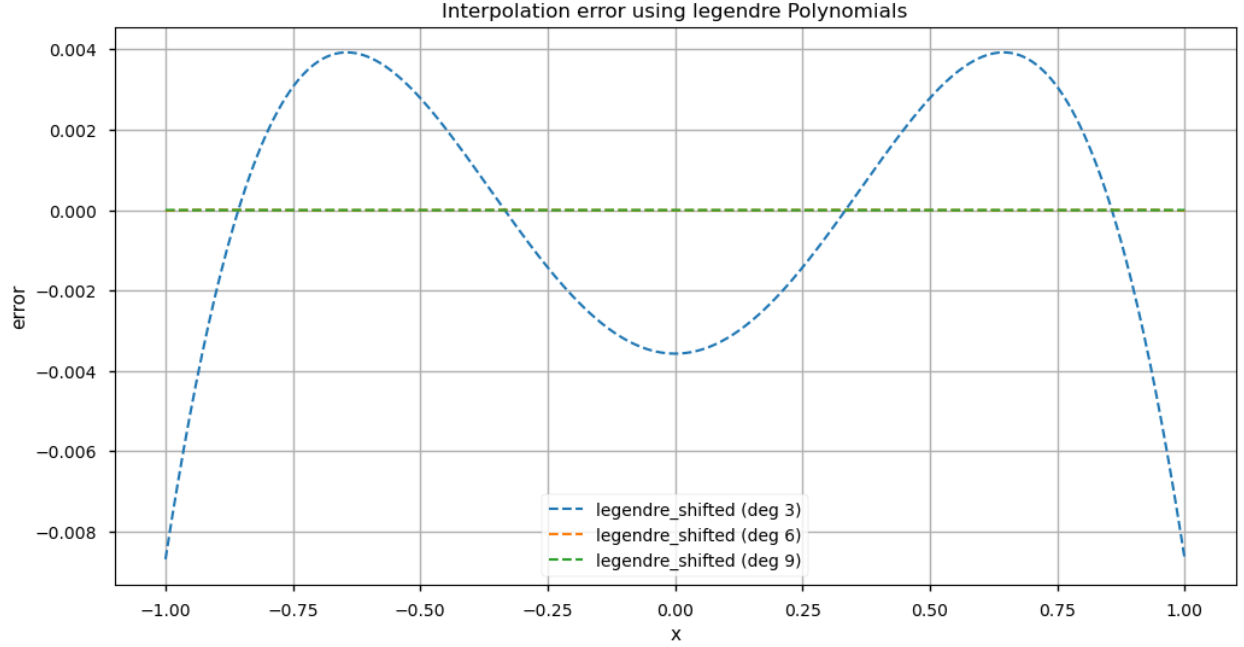


Figure 4: Interpolation error from legendre polynomials

#### 1.3.4 Key Observations

- The Hilbert matrix  $H$  is diagonally dominant due to the orthogonality of Legendre polynomials.
- The vector  $d$  and the resulting coefficients  $\mathbf{a}$  have non-zero values at even indices, which aligns with the structure of  $H$ .
- The orthogonality of Legendre polynomials simplifies the computation of the Hilbert matrix.

### 1.4 Chebyshev Polynomials Type 1

The Chebyshev Type 1 polynomials are defined as:

$$T_i(x) = \cos(i \arccos(x)) \quad (14)$$

A general polynomial of degree  $n$  using Chebyshev Type 1 polynomials is given by:

$$p_n(x) = a_0 T_0(x) + a_1 T_1(x) + a_2 T_2(x) + \cdots + a_n T_n(x) \quad (15)$$

The weight function for Chebyshev Type 1 polynomials is:

$$w(x) = \frac{1}{\sqrt{1-x^2}} \quad (16)$$

The entries of the Hilbert matrix  $H$  for Chebyshev Type 1 polynomials are computed as inner products:

$$H_{i,j} = \int_{-1}^1 T_i(x)T_j(x) \frac{1}{\sqrt{1-x^2}} dx \quad (17)$$

The entries of the  $d$  vector are computed as projections of  $f(x)$  onto the Chebyshev Type 1 polynomials:

$$d_i = \int_{-1}^1 f(x)T_i(x) \frac{1}{\sqrt{1-x^2}} dx \quad (18)$$

The normal equations to solve are:

$$H \cdot \mathbf{a} = d \quad (19)$$

where  $H$  is the Hilbert matrix,  $\mathbf{a}$  is the vector of coefficients to find, and  $d$  is the vector of projections.

### 1.4.1 Algorithm

---

#### Algorithm 3 Chebyshev Type 1 Polynomial Approximation

---

**Require:** Function  $f$ , degree  $n$ , interval  $[-1, 1]$

**Ensure:** Coefficients  $\mathbf{a}$  for the Chebyshev Type 1 approximation

0: **Form the Hilbert matrix  $H$ :**

0: **for**  $i = 0$  to  $n$  **do**

0:   **for**  $j = 0$  to  $n$  **do**

0:     Compute inner product:  $H[i][j] \leftarrow \int_{-1}^1 T_i(x)T_j(x) \frac{1}{\sqrt{1-x^2}} dx$

0:     This forms the Hilbert matrix with entries  $H_{i,j} = \langle T_i, T_j \rangle$

0:   **end for**

0: **end for**

0: **Construct the  $d$  vector:**

0: **for**  $i = 0$  to  $n$  **do**

0:   Compute projection:  $d[i] \leftarrow \int_{-1}^1 f(x)T_i(x) \frac{1}{\sqrt{1-x^2}} dx$

0:   This forms the vector  $d$  with entries  $d_i = \langle f(x), T_i \rangle$

0: **end for**

0: **Solve the normal equations:**

0: Solve the linear system  $H \cdot \mathbf{a} = d$  for coefficients  $\mathbf{a}$

0: **return**  $\mathbf{a}$

---

### 1.4.2 Python snippet for Chebyshev polynomials type 1

```

53 import numpy as np
54 from scipy.integrate import quad
55
56 class FunctionApproximator:
57     @staticmethod
58     def chebyshev_1_poly(degree, x):
59         """Chebyshev polynomial of the first kind T_n(x)"""
60         if degree == 0:
61             return np.ones_like(x)
62         elif degree == 1:
63             return x

```

```

64         else:
65             T_prev = np.ones_like(x)
66             T_curr = x
67             for i in range(1, degree):
68                 T_new = 2 * x * T_curr - T_prev
69                 T_prev, T_curr = T_curr, T_new
70             return T_curr
71
72     def chebyshev_1_shifted(self, degree, x):
73         """Shifted Chebyshev polynomial of the first kind"""
74         a, b = self.default_lower, self.default_upper
75         t = (2 * x - (a + b)) / (b - a) # Map to [-1, 1]
76         return self.chebyshev_1_poly(degree, t)
77
78     @staticmethod
79     def weight_function(poly_type, x):
80         """Weight functions for different polynomial types"""
81         if poly_type == "chebyshev_1":
82             return 1 / np.sqrt(1 - x**2 + 1e-12) # Type 1 weight
83
84     def compute_approximation(self, degree, poly_type="chebyshev_1"):
85         """Compute approximation using Chebyshev Type 1 polynomials"""
86         lower, upper = self.default_lower, self.default_upper
87         poly_func = self.chebyshev_1_shifted
88
89         # Build coefficient matrix and right-hand side vector
90         A = np.zeros((degree+1, degree+1))
91         Y = np.zeros(degree+1)
92
93         for i in range(degree+1):
94             for j in range(degree+1):
95                 integrand = lambda x: (poly_func(i, x) * poly_func(j, x) *
96                                         FunctionApproximator.weight_function(
97                                             poly_type, x))
97                 A[i,j], _ = quad(integrand, lower, upper)
98                 integrand = lambda x: (self.func(x) * poly_func(i, x) *
99                                         FunctionApproximator.weight_function(poly_type,
100                                             x))
101                 Y[i], _ = quad(integrand, lower, upper)
102
103         a = np.linalg.solve(A, Y)
104         return a
105
106 # Example usage for Chebyshev Type 1
107 def test_function(x):
108     return (1/np.sqrt(2*np.pi))*np.exp((-x**2)/2)

```

```

109 approx = FunctionApproximator(test_function)
110 type1_coeffs = approx.compute_approximation(5, 'chebyshev_1')
111 print("Chebyshev Type 1 coefficients:", type1_coeffs)

```

### 1.4.3 Results

For Chebyshev Type 1 polynomials, the Hilbert matrix  $H$  for degree 6 is:

$$H = \begin{bmatrix} 3.14 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1.57 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1.57 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1.57 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1.57 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1.57 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1.57 \end{bmatrix}$$

The vector  $d$  is constructed as:

$$d^T = \begin{bmatrix} 0.99 & 0 & -0.12 & 0 & 0.01 & 0 & 0.00 \end{bmatrix}$$

The resulting coefficients are:

$$\mathbf{a}^T = \begin{bmatrix} 0.32 & 0 & -0.08 & 0 & 0.00 & 0 & 0.00 \end{bmatrix}$$

Using the resulting coefficients, the approximated polynomial is:

$$p(x) = 0.32T_0(x) - 0.08T_2(x) \quad (20)$$

## 1.5 Chebyshev Polynomials Type 2

The Chebyshev Type 2 polynomials are defined as:

$$U_i(x) = \frac{\sin((i+1)\arccos(x))}{\sin(\arccos(x))} \quad (21)$$

A general polynomial of degree  $n$  using Chebyshev Type 2 polynomials is given by:

$$p_n(x) = a_0U_0(x) + a_1U_1(x) + a_2U_2(x) + \cdots + a_nU_n(x) \quad (22)$$

The weight function for Chebyshev Type 2 polynomials is:

$$w(x) = \sqrt{1-x^2} \quad (23)$$



The entries of the Hilbert matrix  $H$  for Chebyshev Type 2 polynomials are computed as inner products:

$$H_{i,j} = \int_{-1}^1 U_i(x)U_j(x)\sqrt{1-x^2}dx \quad (24)$$

The entries of the  $d$  vector are computed as projections of  $f(x)$  onto the Chebyshev Type 2 polynomials:

$$d_i = \int_{-1}^1 f(x)U_i(x)\sqrt{1-x^2}dx \quad (25)$$

The normal equations to solve are:

$$H \cdot \mathbf{a} = d \quad (26)$$

where  $H$  is the Hilbert matrix,  $\mathbf{a}$  is the vector of coefficients to find, and  $d$  is the vector of projections.

### 1.5.1 Algorithm

---

#### Algorithm 4 Chebyshev Type 2 Polynomial Approximation

---

**Require:** Function  $f$ , degree  $n$ , interval  $[-1, 1]$

**Ensure:** Coefficients  $\mathbf{a}$  for the Chebyshev Type 2 approximation

0: **Form the Hilbert matrix  $H$ :**

0: **for**  $i = 0$  to  $n$  **do**

0:   **for**  $j = 0$  to  $n$  **do**

0:     Compute inner product:  $H[i][j] \leftarrow \int_{-1}^1 U_i(x)U_j(x)\sqrt{1-x^2}dx$

0:     This forms the Hilbert matrix with entries  $H_{i,j} = \langle U_i, U_j \rangle$

0:   **end for**

0: **end for**

0: **Construct the  $d$  vector:**

0: **for**  $i = 0$  to  $n$  **do**

0:   Compute projection:  $d[i] \leftarrow \int_{-1}^1 f(x)U_i(x)\sqrt{1-x^2}dx$

0:   This forms the vector  $d$  with entries  $d_i = \langle f(x), U_i \rangle$

0: **end for**

0: **Solve the normal equations:**

0: Solve the linear system  $H \cdot \mathbf{a} = d$  for coefficients  $\mathbf{a}$

0: **return**  $\mathbf{a}$

---

### 1.5.2 Python snippet for Chebyshev polynomials type 2

```

112 import numpy as np
113 from scipy.integrate import quad
114
115 class FunctionApproximator:
116     @staticmethod
117     def chebyshev_2_poly(degree, x):
118         """Chebyshev polynomial of the second kind U_n(x)"""
119         if degree == 0:
120             return np.ones_like(x)
121         elif degree == 1:
122             return 2 * x

```

```

123     else:
124         U_prev = np.ones_like(x)
125         U_curr = 2 * x
126         for i in range(1, degree):
127             U_new = 2 * x * U_curr - U_prev
128             U_prev, U_curr = U_curr, U_new
129         return U_curr
130
131     def chebyshev_2_shifted(self, degree, x):
132         """Shifted Chebyshev polynomial of the second kind"""
133         a, b = self.default_lower, self.default_upper
134         t = (2 * x - (a + b)) / (b - a) # Map to [-1, 1]
135         return self.chebyshev_2_poly(degree, t)
136
137     @staticmethod
138     def weight_function(poly_type, x):
139         """Weight functions for different polynomial types"""
140         if poly_type == "chebyshev_2":
141             return np.sqrt(1 - x**2 + 1e-12) # Type 2 weight
142
143     def compute_approximation(self, degree, poly_type="chebyshev_2"):
144         """Compute approximation using Chebyshev Type 2 polynomials"""
145         lower, upper = self.default_lower, self.default_upper
146         poly_func = self.chebyshev_2_shifted
147
148         # Build coefficient matrix and right-hand side vector
149         A = np.zeros((degree+1, degree+1))
150         Y = np.zeros(degree+1)
151
152         for i in range(degree+1):
153             for j in range(degree+1):
154                 integrand = lambda x: (poly_func(i, x) * poly_func(j, x) *
155                                         FunctionApproximator.weight_function(
156                                             poly_type, x))
157                 A[i,j], _ = quad(integrand, lower, upper)
158                 integrand = lambda x: (self.func(x) * poly_func(i, x) *
159                                         FunctionApproximator.weight_function(poly_type,
160                                             x))
161                 Y[i], _ = quad(integrand, lower, upper)
162
163         a = np.linalg.solve(A, Y)
164         return a
165
166 # Example usage for Chebyshev Type 2
167 def test_function(x):
168     return (1/np.sqrt(2*np.pi))*np.exp((-x**2)/2)

```

```

168 approx = FunctionApproximator(test_function)
169 type2_coeffs = approx.compute_approximation(5, 'chebyshev_2')
170 print("Chebyshev Type 2 coefficients:", type2_coeffs)

```

### 1.5.3 Results

For Chebyshev Type 2 polynomials, the Hilbert matrix  $H$  for degree 6 is:

$$H = \begin{bmatrix} 1.57 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1.57 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1.57 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1.57 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1.57 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1.57 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1.57 \end{bmatrix}$$

The vector  $d$  is constructed as:

$$d^T = \begin{bmatrix} 0.56 & 0 & -0.07 & 0 & 0.00 & 0 & 0.00 \end{bmatrix}$$

The resulting coefficients are:

$$\mathbf{a}^T = \begin{bmatrix} 0.35 & 0 & -0.04 & 0 & 0.00 & 0 & 0.00 \end{bmatrix}$$

Using the resulting coefficients, the approximated polynomial is:

$$p(x) = 0.35U_0(x) - 0.04U_2(x) \tag{27}$$

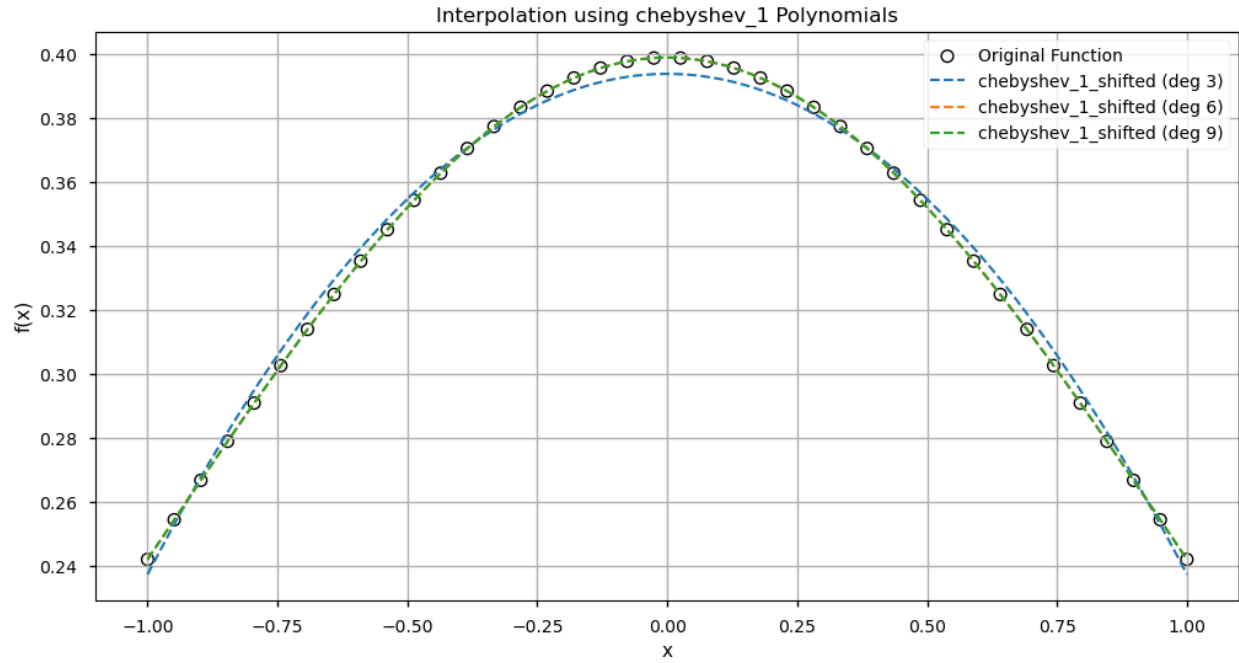


Figure 5: Interpolation method using chebyshev polynomials type 1

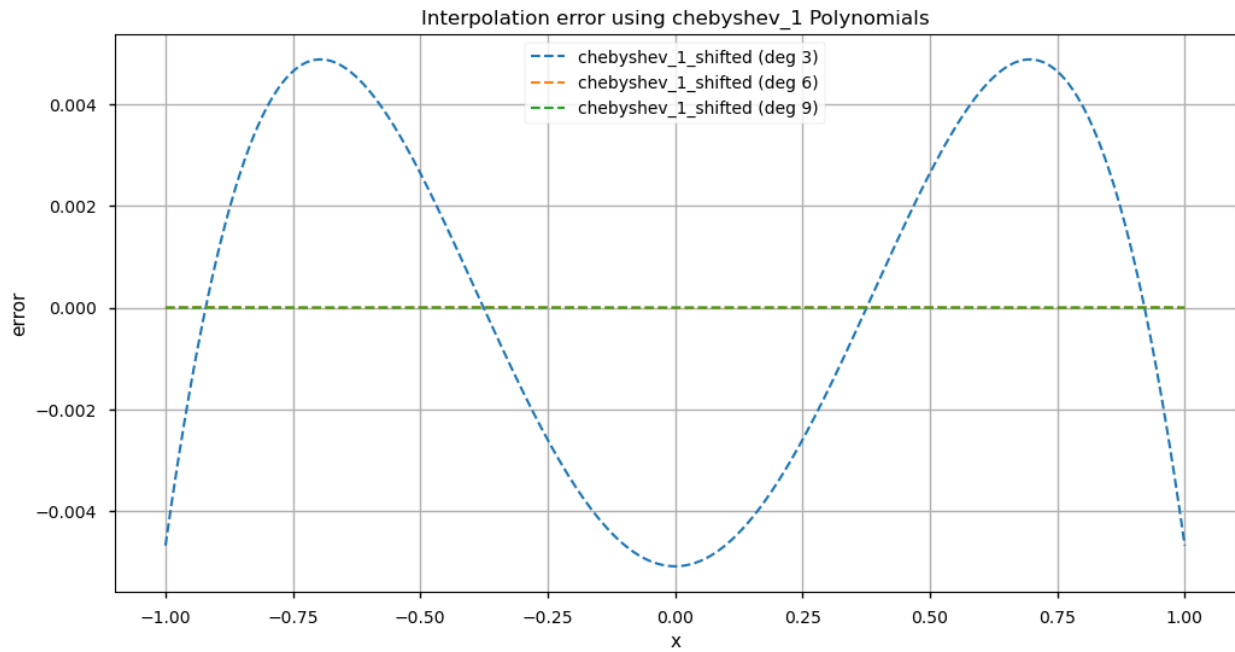


Figure 6: Interpolation error from chebyshev polynomials type 1

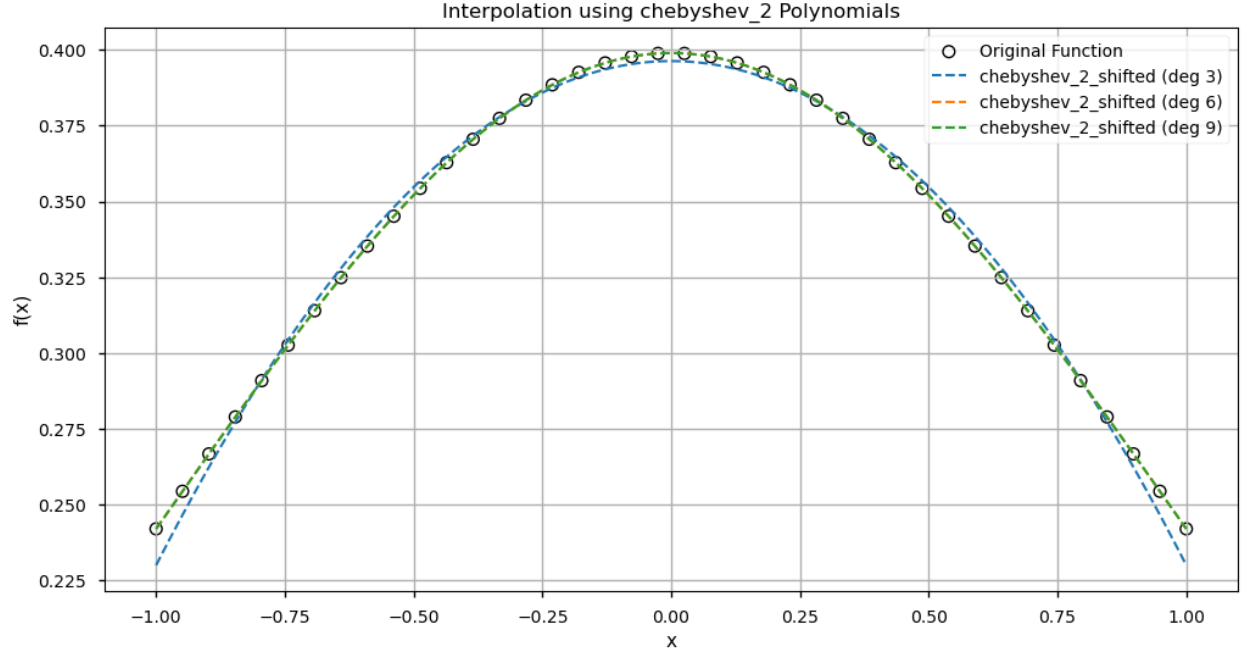


Figure 7: Interpolation method using chebyshev polynomials type 2

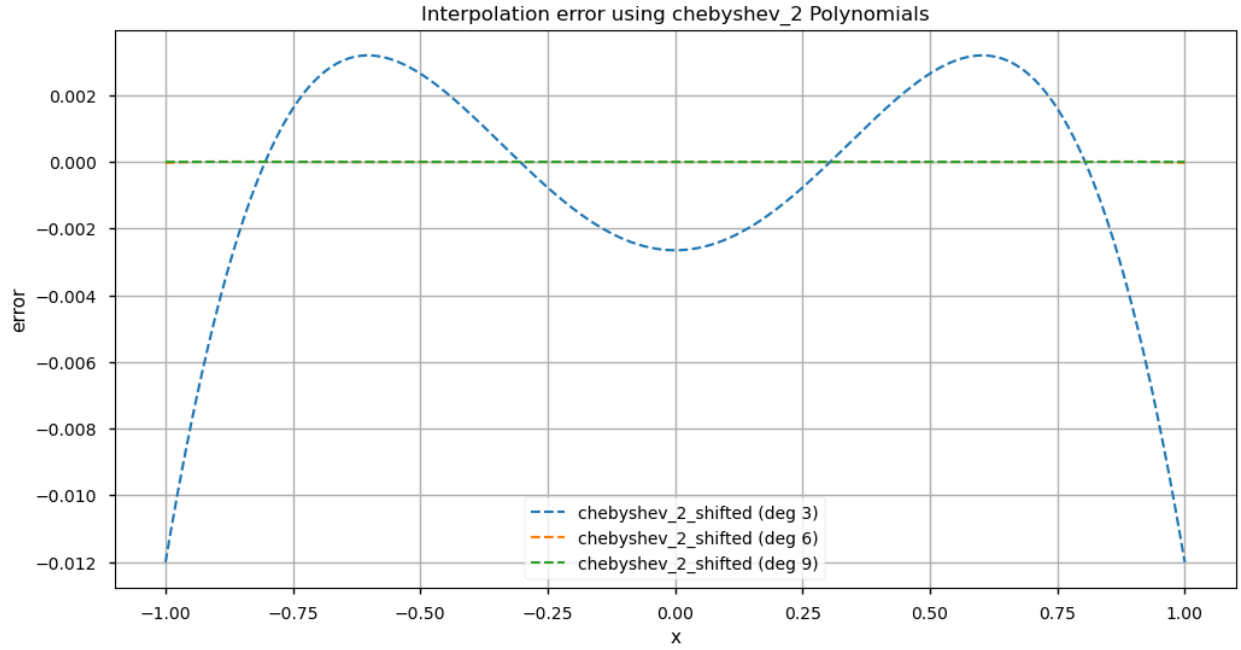


Figure 8: Interpolation error from chebyshev polynomials type 2

#### 1.5.4 Key Observations

- The Hilbert matrices for both Chebyshev Type 1 and Type 2 polynomials are diagonally dominant.
- The vectors  $d$  and the resulting coefficients  $\mathbf{a}$  have non-zero values at even indices for both types of

polynomials.

- The orthogonality of Chebyshev polynomials simplifies the computation of the Hilbert matrix.

## 1.6 Laguerre Polynomials

The Laguerre polynomials are defined as:

$$L_i(x) = \frac{e^x}{i!} \frac{d^i}{dx^i} (e^{-x} x^i) \quad (28)$$

A general polynomial of degree  $n$  using Laguerre polynomials is given by:

$$p_n(x) = a_0 L_0(x) + a_1 L_1(x) + a_2 L_2(x) + \cdots + a_n L_n(x) \quad (29)$$

The weight function for Laguerre polynomials is:

$$w(x) = e^{-x} \quad (30)$$

The entries of the Hilbert matrix  $H$  for Laguerre polynomials are computed as inner products:

$$H_{i,j} = \int_0^\infty L_i(x) L_j(x) e^{-x} dx \quad (31)$$

The entries of the  $d$  vector are computed as projections of  $f(x)$  onto the Laguerre polynomials:

$$d_i = \int_0^\infty f(x) L_i(x) e^{-x} dx \quad (32)$$

The normal equations to solve are:

$$H \cdot \mathbf{a} = d \quad (33)$$

where  $H$  is the Hilbert matrix,  $\mathbf{a}$  is the vector of coefficients to find, and  $d$  is the vector of projections.

### 1.6.1 Algorithm

---

**Algorithm 5** Laguerre Polynomial Approximation

---

**Require:** Function  $f$ , degree  $n$ , interval  $[0, \infty)$

**Ensure:** Coefficients  $\mathbf{a}$  for the Laguerre approximation

0: **Form the Hilbert matrix**  $H$ :

0: **for**  $i = 0$  to  $n$  **do**

0:   **for**  $j = 0$  to  $n$  **do**

0:     Compute inner product:  $H[i][j] \leftarrow \int_0^\infty L_i(x)L_j(x)e^{-x}dx$

0:     This forms the Hilbert matrix with entries  $H_{i,j} = \langle L_i, L_j \rangle$

0:   **end for**

0: **end for**

0: **Construct the d vector:**

0: **for**  $i = 0$  to  $n$  **do**

0:   Compute projection:  $d[i] \leftarrow \int_0^\infty f(x)L_i(x)e^{-x}dx$

0:   This forms the vector  $d$  with entries  $d_i = \langle f(x), L_i \rangle$

0: **end for**

0: **Solve the normal equations:**

0: Solve the linear system  $H \cdot \mathbf{a} = d$  for coefficients  $\mathbf{a}$

0: **return**  $\mathbf{a} = 0$

---

### 1.6.2 Python snippet for Laguerre polynomials

```
171 import numpy as np
172 from scipy.integrate import quad
173
174 class FunctionApproximator:
175     @staticmethod
176     def laguerre_poly(degree, x):
177         """Laguerre polynomial L_n(x)"""
178         if degree == 0:
179             return np.ones_like(x)
180         elif degree == 1:
181             return 1 - x
182         else:
183             L_prev = np.ones_like(x)
184             L_curr = 1 - x
185             for i in range(1, degree):
186                 L_new = ((2 * i + 1 - x) * L_curr - i * L_prev) / (i + 1)
187                 L_prev, L_curr = L_curr, L_new
188             return L_curr
189
190     @staticmethod
191     def weight_function(poly_type, x):
192         """Weight function for Laguerre polynomials"""
193         if poly_type == "laguerre":
194             return np.exp(-x) # Laguerre weight function
195
196     def compute_approximation(self, degree, poly_type="laguerre"):
```

```

197     """Compute approximation using Laguerre polynomials"""
198     lower, upper = 0, np.inf # Laguerre polynomials are defined on [0, inf)
199
200     # Build coefficient matrix and right-hand side vector
201     A = np.zeros((degree+1, degree+1))
202     Y = np.zeros(degree+1)
203
204     for i in range(degree+1):
205         for j in range(degree+1):
206             integrand = lambda x: (FunctionApproximator.laguerre_poly(i, x) *
207                                     FunctionApproximator.laguerre_poly(j, x) *
208                                     FunctionApproximator.weight_function(
209                                         poly_type, x))
210             A[i,j], _ = quad(integrand, lower, upper)
211             integrand = lambda x: (self.func(x) *
212                                     FunctionApproximator.laguerre_poly(i, x) *
213                                     FunctionApproximator.weight_function(poly_type,
214                                         x))
215             Y[i], _ = quad(integrand, lower, upper)
216
217     a = np.linalg.solve(A, Y)
218     return a
219
220 # Example usage for Laguerre polynomials
221 def test_function(x):
222     return (1/np.sqrt(2*np.pi))*np.exp((-x**2)/2)
223
224 approx = FunctionApproximator(test_function)
225 laguerre_coeffs = approx.compute_approximation(5, 'laguerre')
226 print("Laguerre coefficients:", laguerre_coeffs)

```

### 1.6.3 Results

For Laguerre polynomials, the Hilbert matrix  $H$  for degree 6 is:

$$H = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$



The vector  $d$  is constructed as:

$$d^T = \begin{bmatrix} 0.26 & 0.12 & 0.05 & 0.01 & -0.01 & -0.01 & -0.01 \end{bmatrix}$$

The resulting coefficients are:

$$\mathbf{a}^T = \begin{bmatrix} 0.26 & 0.12 & 0.05 & 0.01 & -0.01 & -0.01 & -0.01 \end{bmatrix}$$

Using the resulting coefficients, the approximated polynomial is:

$$p(x) = 0.26L_0(x) + 0.12L_1(x) + 0.05L_2(x) + 0.01L_3(x) - 0.01L_4(x) - 0.01L_5(x) - 0.01L_6(x) \quad (34)$$

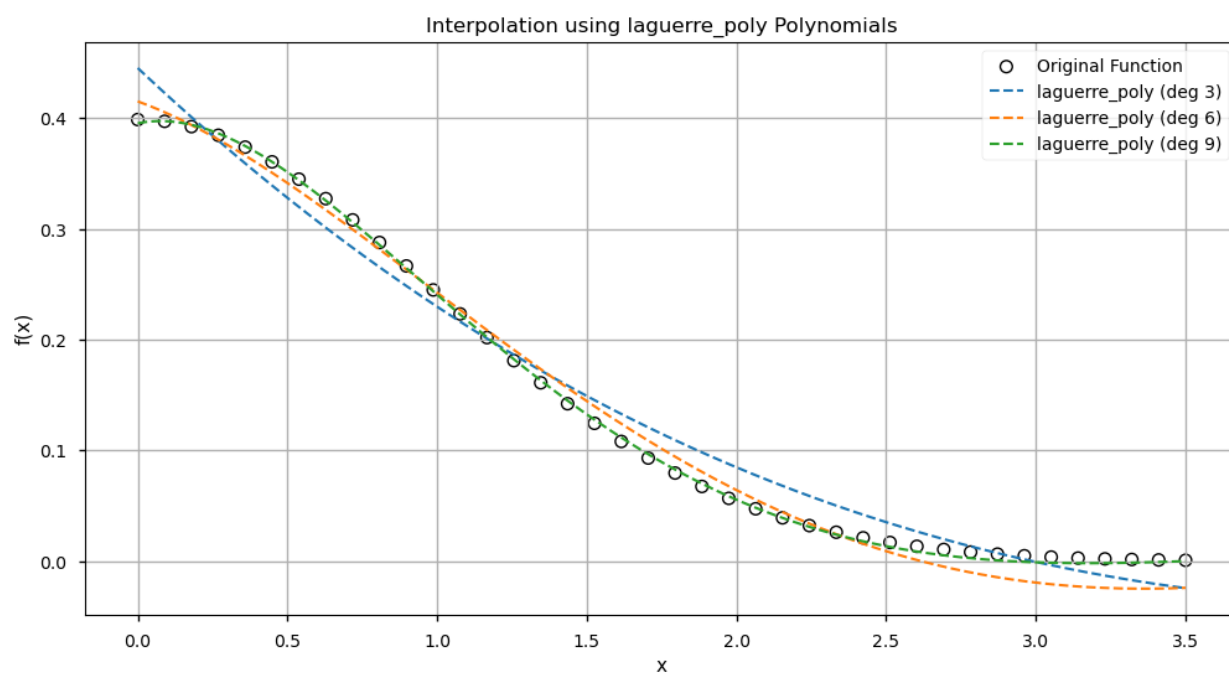


Figure 9: Interpolation method using laguerre polynomials

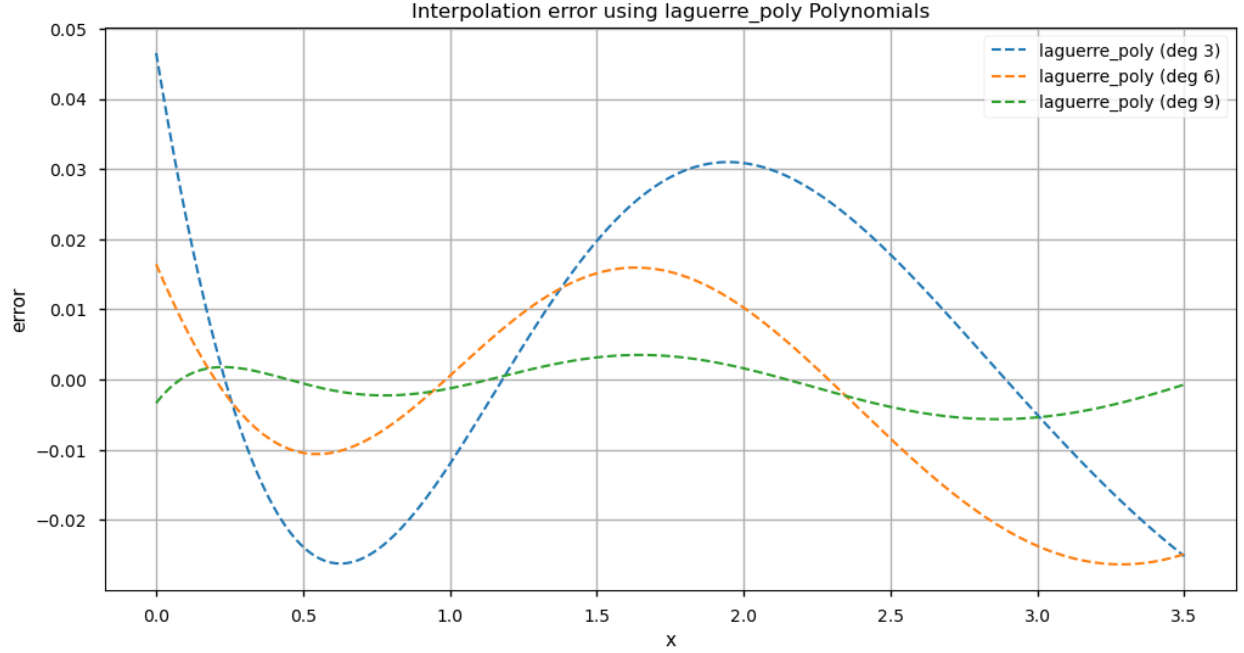


Figure 10: Interpolation error from laguerre polynomials

#### 1.6.4 Key Observations

- The Hilbert matrix  $H$  is diagonal due to the orthogonality of Laguerre polynomials.
- The resulting coefficients  $\mathbf{a}$  match the structure of  $H$  and  $d$ .
- The orthogonality of Laguerre polynomials simplifies the computation of the Hilbert matrix.

### 1.7 Hermite Polynomials

The Hermite polynomials are defined as:

$$H_i(x) = (-1)^i e^{x^2} \frac{d^i}{dx^i} (e^{-x^2}) \quad (35)$$

A general polynomial of degree  $n$  using Hermite polynomials is given by:

$$p_n(x) = a_0 H_0(x) + a_1 H_1(x) + a_2 H_2(x) + \cdots + a_n H_n(x) \quad (36)$$

The weight function for Hermite polynomials is:

$$w(x) = e^{-x^2} \quad (37)$$

The entries of the Hilbert matrix  $H$  for Hermite polynomials are computed as inner products:

$$H_{i,j} = \int_{-\infty}^{\infty} H_i(x) H_j(x) e^{-x^2} dx \quad (38)$$

The entries of the  $d$  vector are computed as projections of  $f(x)$  onto the Hermite polynomials:

$$d_i = \int_{-\infty}^{\infty} f(x) H_i(x) e^{-x^2} dx \quad (39)$$

The normal equations to solve are:

$$H \cdot \mathbf{a} = d \quad (40)$$

where  $H$  is the Hilbert matrix,  $\mathbf{a}$  is the vector of coefficients to find, and  $d$  is the vector of projections.

### 1.7.1 Algorithm

---

**Algorithm 6** Hermite Polynomial Approximation

---

**Require:** Function  $f$ , degree  $n$ , interval  $(-\infty, \infty)$

**Ensure:** Coefficients  $\mathbf{a}$  for the Hermite approximation

0: **Form the Hilbert matrix**  $H$ :

0: **for**  $i = 0$  to  $n$  **do**

0:   **for**  $j = 0$  to  $n$  **do**

0:     Compute inner product:  $H[i][j] \leftarrow \int_{-\infty}^{\infty} H_i(x) H_j(x) e^{-x^2} dx$

0:     This forms the Hilbert matrix with entries  $H_{i,j} = \langle H_i, H_j \rangle$

0:   **end for**

0: **end for**

0: **Construct the  $d$  vector:**

0: **for**  $i = 0$  to  $n$  **do**

0:   Compute projection:  $d[i] \leftarrow \int_{-\infty}^{\infty} f(x) H_i(x) e^{-x^2} dx$

0:   This forms the vector  $d$  with entries  $d_i = \langle f(x), H_i \rangle$

0: **end for**

0: **Solve the normal equations:**

0: Solve the linear system  $H \cdot \mathbf{a} = d$  for coefficients  $\mathbf{a}$

0: **return**  $\mathbf{a}$

---

### 1.7.2 Results

For Hermite polynomials, the Hilbert matrix  $H$  for degree 6 is:

$$H = \begin{bmatrix} 1.77 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 3.54 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 14.18 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 85.08 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 680.62 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 6806.22 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 81674.67 \end{bmatrix}$$

The vector  $d$  is constructed as:

$$d^T = [0.58 \quad 0 \quad -0.38 \quad 0 \quad 0.77 \quad 0 \quad -2.57]$$

The resulting coefficients are:

$$\mathbf{a}^T = \begin{bmatrix} 0.33 & 0 & -0.03 & 0 & 0.00 & 0 & 0.00 \end{bmatrix}$$

Using the resulting coefficients, the approximated polynomial is:

$$p(x) = 0.33H_0(x) - 0.03H_2(x) \quad (41)$$

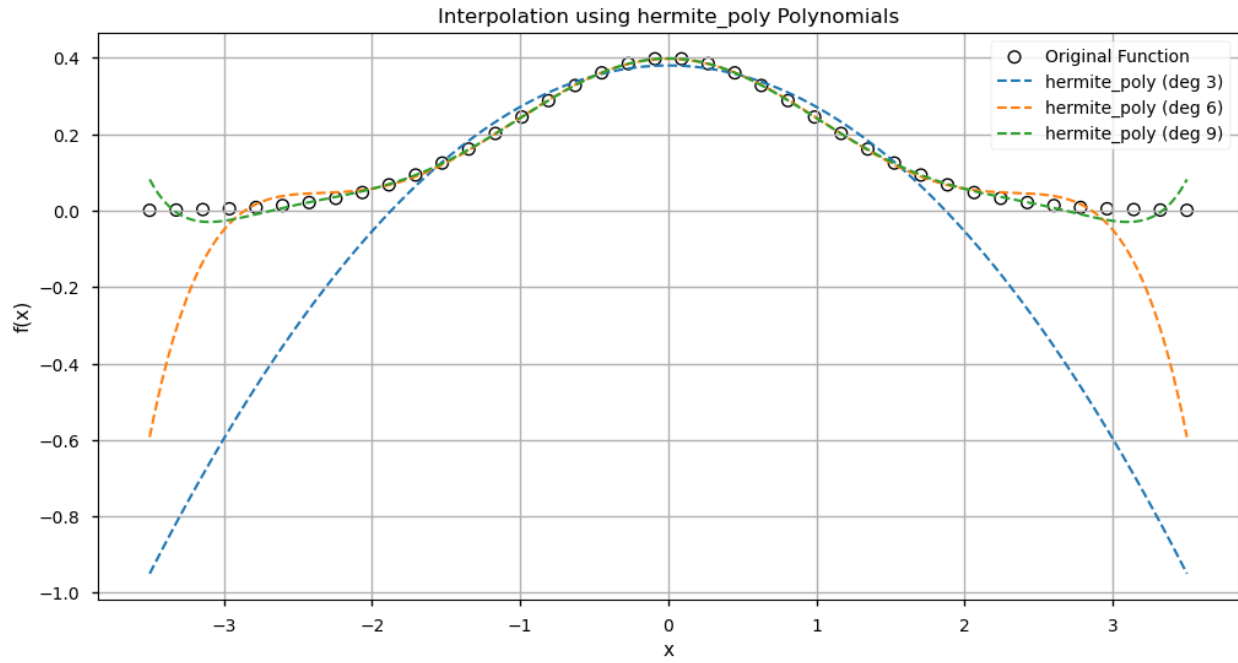


Figure 11: Interpolation method using hermite polynomials

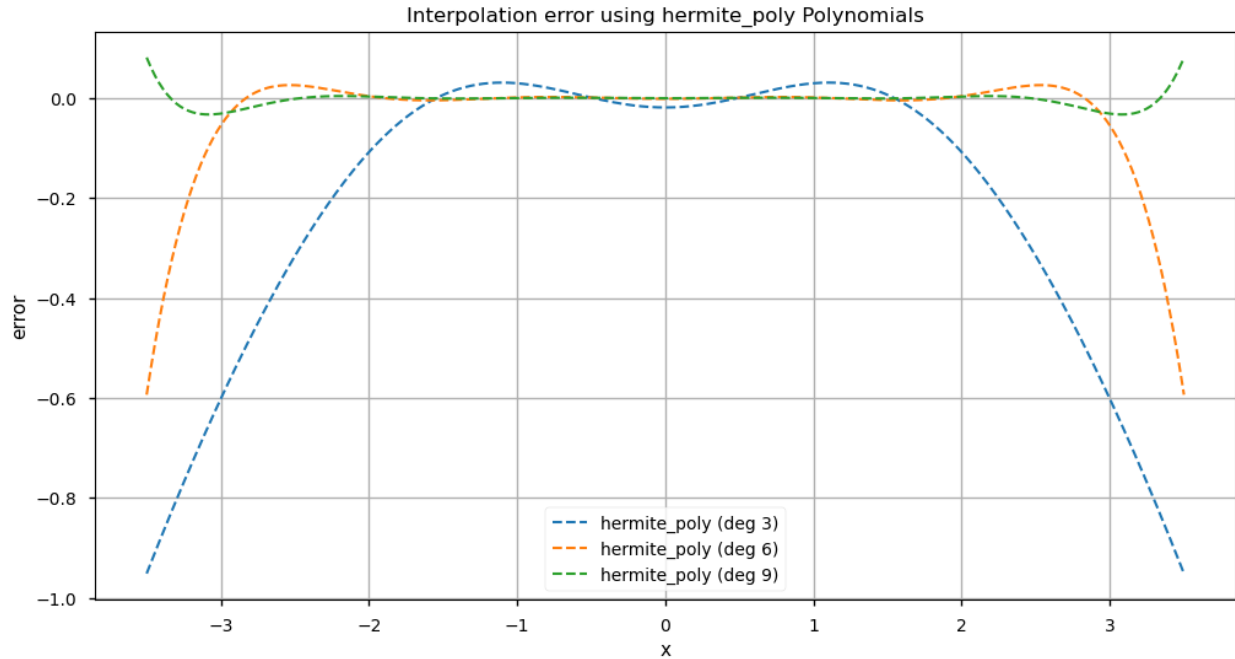


Figure 12: Interpolation error from hermite polynomials

### 1.7.3 Python snippet for Hermite polynomials

```

225 import numpy as np
226 from scipy.integrate import quad
227
228 class FunctionApproximator:
229     @staticmethod
230     def hermite_poly(degree, x):
231         """Hermite polynomial  $H_n(x)$ """
232         if degree == 0:
233             return np.ones_like(x)
234         elif degree == 1:
235             return 2 * x
236         else:
237             H_prev = np.ones_like(x)
238             H_curr = 2 * x
239             for i in range(1, degree):
240                 H_new = 2 * x * H_curr - 2 * i * H_prev
241                 H_prev, H_curr = H_curr, H_new
242             return H_curr
243
244     @staticmethod
245     def weight_function(poly_type, x):
246         """Weight function for Hermite polynomials"""
247         if poly_type == "hermite":
248             return np.exp(-x**2) # Hermite weight function

```

```

249
250 def compute_approximation(self, degree, poly_type="hermite"):
251     """Compute approximation using Hermite polynomials"""
252     lower, upper = -np.inf, np.inf # Hermite polynomials are defined on (-inf
        , inf)
253
254     # Build coefficient matrix and right-hand side vector
255     A = np.zeros((degree+1, degree+1))
256     Y = np.zeros(degree+1)
257
258     for i in range(degree+1):
259         for j in range(degree+1):
260             integrand = lambda x: (FunctionApproximator.hermite_poly(i, x) *
261                                     FunctionApproximator.hermite_poly(j, x) *
262                                     FunctionApproximator.weight_function(
263                                         poly_type, x))
263             A[i,j], _ = quad(integrand, lower, upper)
264             integrand = lambda x: (self.func(x) *
265                                     FunctionApproximator.hermite_poly(i, x) *
266                                     FunctionApproximator.weight_function(poly_type,
267                                         x))
267             Y[i], _ = quad(integrand, lower, upper)
268
269         a = np.linalg.solve(A, Y)
270         return a
271
272 # Example usage for Hermite polynomials
273 def test_function(x):
274     return (1/np.sqrt(2*np.pi))*np.exp((-x**2)/2)
275
276 approx = FunctionApproximator(test_function)
277 hermite_coeffs = approx.compute_approximation(5, 'hermite')
278 print("Hermite coefficients:", hermite_coeffs)

```

#### 1.7.4 Key Observations

- The Hilbert matrix  $H$  is diagonally dominant due to the orthogonality of Hermite polynomials.
- The resulting coefficients  $\mathbf{a}$  have non-zero values at even indices, which aligns with the structure of  $H$  and  $d$ .
- The orthogonality of Hermite polynomials simplifies the computation of the Hilbert matrix.

## 2 Least Square

### 2.1 Real Case: Mechanical Properties of Steel

This study explores the relationship between steel composition, temperature conditions, and mechanical properties using least squares polynomial approximation. The dataset contains tension test results for various steel alloys tested under different temperatures. Our goal is to quantify how chemical elements and temperature influence critical mechanical properties: yield strength (YS), ultimate tensile strength (UTS), elongation (EL), and reduction of area (RA).

Table 1: Sample Data from merged\_data.csv (Part 1)

Sample	C (wt%)	Si (wt%)	Mn (wt%)	P (wt%)	S (wt%)	Ni (wt%)	Cr (wt%)	Mo (wt%)
1	0.12	0.34	1.23	0.021	0.015	0.01	0.02	0.01
2	0.20	0.45	1.45	0.023	0.018	0.01	0.02	0.01
3	0.18	0.30	1.35	0.020	0.012	0.01	0.02	0.01
4	0.25	0.50	1.50	0.025	0.020	0.01	0.02	0.01
5	0.15	0.35	1.30	0.018	0.010	0.01	0.02	0.01
6	0.22	0.40	1.40	0.022	0.016	0.01	0.02	0.01
7	0.19	0.38	1.42	0.021	0.014	0.01	0.02	0.01
8	0.24	0.48	1.55	0.024	0.019	0.01	0.02	0.01

Table 2: Sample Data from merged\_data.csv (Part 2)

Sample	Cu (wt%)	Ti (wt%)	Al (wt%)	B (wt%)	N (wt%)	V (wt%)	Co (wt%)	Nb+Ta (wt%)
1	0.01	0.01	0.02	0.0025	0.005	0.01	0.01	0.01
2	0.01	0.01	0.03	0.0030	0.006	0.01	0.01	0.01
3	0.01	0.01	0.02	0.0020	0.004	0.01	0.01	0.01
4	0.01	0.01	0.03	0.0035	0.007	0.01	0.01	0.01
5	0.01	0.01	0.02	0.0022	0.004	0.01	0.01	0.01
6	0.01	0.01	0.02	0.0028	0.005	0.01	0.01	0.01
7	0.01	0.01	0.02	0.0026	0.005	0.01	0.01	0.01
8	0.01	0.01	0.03	0.0032	0.006	0.01	0.01	0.01

Table 3: Sample Data from merged\_data.csv (Part 3)

Sample	Temperature (K)	YS (MPa)	UTS (MPa)	EL (%)	RA (%)
1	298	450	620	25	60
2	298	520	710	20	55
3	373	410	580	30	70
4	373	550	750	22	50
5	448	380	550	35	75
6	448	500	680	28	60
7	523	350	520	40	80
8	523	480	650	25	65

Steel's mechanical properties are influenced by:

Table 4: Summary Statistics for merged\_data.csv (Part 1)

Statistic	C (wt%)	Si (wt%)	Mn (wt%)	P (wt%)	S (wt%)	Ni (wt%)
Count	994	994	994	994	994	994
Mean	0.18	0.74	1.36	0.02	0.01	17.49
Std Dev	0.16	0.30	0.33	0.01	0.01	8.25
Min	0.04	0.22	0.48	0.01	0.00	8.79
25%	0.06	0.54	1.12	0.02	0.01	12.06
50%	0.07	0.62	1.47	0.02	0.01	13.21
75%	0.37	0.92	1.60	0.02	0.01	21.42
Max	0.52	1.62	1.82	0.04	0.03	35.63

Table 5: Summary Statistics for merged\_data.csv (Part 2)

Statistic	Cr (wt%)	Mo (wt%)	Cu (wt%)	Ti (wt%)	Al (wt%)	B (wt%)
Count	994	938	966	938	938	700
Mean	20.82	0.39	0.17	0.12	0.05	0.00
Std Dev	3.55	0.75	0.49	0.18	0.10	0.00
Min	16.42	0	0.01	0	0	0.00
25%	17.86	0.03	0.05	0.01	0.00	0.00
50%	18.70	0.07	0.07	0.02	0.01	0.00
75%	24.90	0.25	0.12	0.06	0.04	0.00
Max	27.49	2.38	3.05	0.55	0.52	0.00

Table 6: Summary Statistics for merged\_data.csv (Part 3)

Statistic	N (wt%)	V (wt%)	Co (wt%)	Nb+Ta (wt%)	Fe (wt%)	Temperature (K)
Count	980	126	560	714	994	994
Mean	0.04	0.04	0.20	0.20	58.38	58.38
Std Dev	0.04	0.00	0.15	0.32	10.58	10.58
Min	0.01	0.03	0.00	0	34.31	34.31
25%	0.02	0.03	0.04	0.01	51.05	51.05
50%	0.03	0.03	0.23	0.01	64.84	64.84
75%	0.05	0.04	0.31	0.46	66.57	66.57
Max	0.27	0.04	0.54	0.88	69.69	69.69

Table 7: Summary Statistics for merged\_data.csv (Part 4)

Statistic	YS (MPa)	UTS (MPa)	EL (%)	RA (%)
Count	773	773	773	773
Mean	533.93	174.87	408.23	40.35
Std Dev	286.38	47.20	122.74	17.10
Min	25	35	20	8
25%	300	148	337	29
50%	575	171	436	40
75%	750	200	488	47
Max	1000	342	711	128



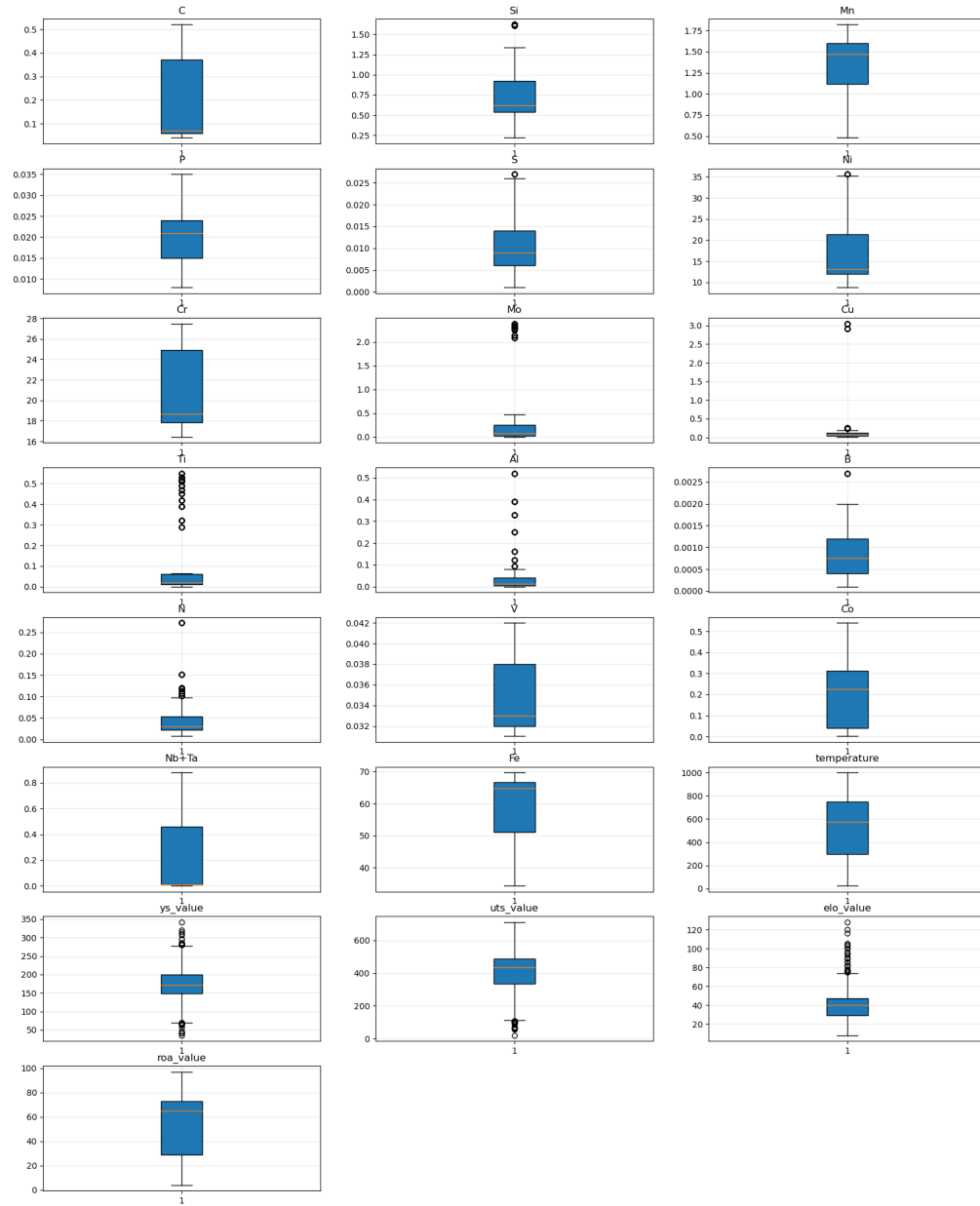


Figure 13: Descriptive statistic of merged\_data.csv

- **Chemical composition:** Elements like Carbon (C), Manganese (Mn), and Boron (B) significantly affect strength and ductility
- **Temperature:** Thermal conditions during testing alter material behavior, with higher temperatures generally reducing strength and increasing ductility
- **Microstructure:** Resulting from chemical composition and thermal history

The general polynomial approximation of degree  $n$  is given by:

$$p_n(x) = \sum_{i=0}^n a_i x^i \quad (42)$$

For our analysis, we primarily use first-degree polynomial approximation:

$$p_1(x) = a_0 + a_1 x \quad (43)$$

This linear model provides a fundamental understanding of the relationship between independent variables (chemical elements and temperature) and dependent variables (mechanical properties).

## 2.2 Least Squares Method

The least squares method minimizes the sum of the squares of the residuals (differences between observed and predicted values). The goal is to find coefficients  $a_0$  and  $a_1$  that minimize the residual sum of squares (RSS):

$$RSS = \sum_{i=1}^n (y_i - (a_0 + a_1 x_i))^2 \quad (44)$$

The Gram matrix  $G$  is constructed using the inner products of the basis functions. For a first-degree polynomial, the basis functions are 1 and  $x$ . The entries of the Gram matrix are computed as:

$$G_{i,j} = \sum_{k=1}^n x_k^{i+j} \quad (45)$$

The normal equations for this problem are given by:

$$\begin{bmatrix} n & \sum_{i=1}^n x_i \\ \sum_{i=1}^n x_i & \sum_{i=1}^n x_i^2 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \end{bmatrix} = \begin{bmatrix} \sum_{i=1}^n y_i \\ \sum_{i=1}^n x_i y_i \end{bmatrix} \quad (46)$$

### 2.2.1 Algorithm

---

**Algorithm 7** Least Squares Fit using General Polynomial Approximation

---

**Require:** Data points  $x_i, y_i$ , degree  $n = 1$

**Ensure:** Coefficients  $\mathbf{a} = [a_0, a_1]$

0: **Form the Gram matrix  $G$ :**

0:  $G[0][0] \leftarrow n$

0:  $G[0][1] \leftarrow G[1][0] \leftarrow \sum_{i=1}^n x_i$

0:  $G[1][1] \leftarrow \sum_{i=1}^n x_i^2$

0: **Form the  $d$  vector:**

0:  $d[0] \leftarrow \sum_{i=1}^n y_i$

0:  $d[1] \leftarrow \sum_{i=1}^n x_i y_i$

0: **Solve the normal equations:**

0: Solve the linear system  $G \cdot \mathbf{a} = d$  for coefficients  $\mathbf{a}$

0: **return  $\mathbf{a}$**

---

### 2.2.2 Python snippet for Least Square

```
279 import pandas as pd
280 import numpy as np
281 import matplotlib.pyplot as plt
282 import os
283
284 # Load data and create directories
285 df = pd.read_csv('03_leastsq/merged_data.csv')
286 os.makedirs('03_leastsq/plots', exist_ok=True)
287 os.makedirs('03_leastsq/results', exist_ok=True)
288
289 # Define least squares function
290 def least_squares_fit(x, y, n):
291     G = np.zeros((n+1, n+1))
292     b = np.zeros(n+1)
293     for j in range(n+1):
294         for k in range(n+1):
295             G[j, k] = np.sum(x**(j + k))
296             b[j] = np.sum(y * x**j)
297     try:
298         beta = np.linalg.solve(G, b)
299     except np.linalg.LinAlgError:
300         beta = np.linalg.pinv(G) @ b # Fallback to pseudo-inverse
301     return beta, G, b
302
303 # Define variables and y-axis limits
304 y_cols = ['ys_value', 'uts_value', 'elo_value', 'roa_value']
305 X_cols = ['C', 'Si', 'Mn', 'P', 'S', 'Ni', 'Cr', 'Mo', 'Cu', 'Ti', 'Al', 'B', 'N',
306           'V', 'Co', 'Nb+Ta', 'temperature']
307 ylims_dict = {
308     'ys_value': (0, 400),
309     'uts_value': (0, 800),
```

```

309     'elo_value': (0, 120),
310     'roa_value': (0, 120)
311 }
312
313 # Initialize results dictionary
314 beta_results = {}
315
316 # Process each variable combination
317 degrees = [1]
318 for x_name in X_cols:
319     x = df[x_name].values
320     for y_name in y_cols:
321         y = df[y_name].values
322         valid_mask = ~np.isnan(x) & ~np.isnan(y)
323         x_valid = x[valid_mask]
324         y_valid = y[valid_mask]
325
326         if len(x_valid) == 0:
327             continue
328
329         for degree in degrees:
330             beta, G, b = least_squares_fit(x_valid, y_valid, degree)
331             y_pred = np.polyval(beta[::-1], x_valid)
332             l2_norm = np.linalg.norm(y_valid - y_pred)
333
334             # Save coefficients
335             if y_name not in beta_results:
336                 beta_results[y_name] = {}
337             beta_results[y_name][x_name] = {
338                 'beta_0': beta[0] if len(beta) > 0 else None,
339                 'beta_1': beta[1] if len(beta) > 1 else None
340             }
341
342             # Save results to Excel
343             with pd.ExcelWriter(f"03_leastqs/results/{x_name}_vs_{y_name}_deg{
344                 degree}.xlsx") as writer:
345                 pd.DataFrame(beta, columns=['Coefficients']).to_excel(writer,
346                     sheet_name='Coefficients')
347                 pd.DataFrame(G).to_excel(writer, sheet_name='Gram_Matrix')
348                 pd.DataFrame(b, columns=['RHS']).to_excel(writer, sheet_name='RHS'
349                     )
350                 pd.DataFrame({'L2_Norm': [l2_norm]}).to_excel(writer, sheet_name='
351                     Metrics', index=False)
352
353 # Generate bar charts for each dependent variable
354 for y_name in y_cols:
355     if y_name not in beta_results:

```

```

352         continue
353
354     x_vars = []
355     beta1_values = []
356     for x_name in X_cols:
357         if x_name in beta_results[y_name]:
358             x_vars.append(x_name)
359             beta1 = beta_results[y_name][x_name]['beta_1']
360             beta1_values.append(beta1 if beta1 is not None else 0)
361
362     plt.figure(figsize=(12, 6))
363     plt.bar(x_vars, beta1_values, color='blue')
364     plt.xlabel('Independent Variables')
365     plt.ylabel('Beta_1 Coefficient')
366     plt.yscale('symlog')
367     plt.title(f'Beta_1 Coefficients for {y_name}')
368     plt.xticks(rotation=45, ha='right')
369     plt.grid(axis='y', linestyle='--', alpha=0.7)
370     plt.tight_layout()
371     plt.savefig(f'03_leastsq/plots/bar_charts/{y_name}_beta1_bar_chart.png')
372     plt.close()
373
374 # Save beta coefficients to Excel
375 beta_df = pd.DataFrame(beta_results).T
376 beta_df.to_excel("03_leastsq/results/beta_coefficients.xlsx")
377
378 print("Beta coefficients collected and saved.")

```

## 2.3 Results

Our analysis reveals several important relationships:

### 2.3.1 Example 1: Temperature vs Yield Strength

- Gram matrix:

$$G = \begin{bmatrix} 773 & 364,875 \\ 364,875 & 228,744,375 \end{bmatrix}$$

- d vector:

$$d = \begin{bmatrix} 135,174 \\ 55,810,200 \end{bmatrix}$$

- Coefficients:

$$\mathbf{a} = \begin{bmatrix} 241.65 \\ -0.14 \end{bmatrix}$$

The negative coefficient for temperature indicates that yield strength decreases with increasing temperature, which aligns with expected material behavior as higher temperatures reduce material strength.

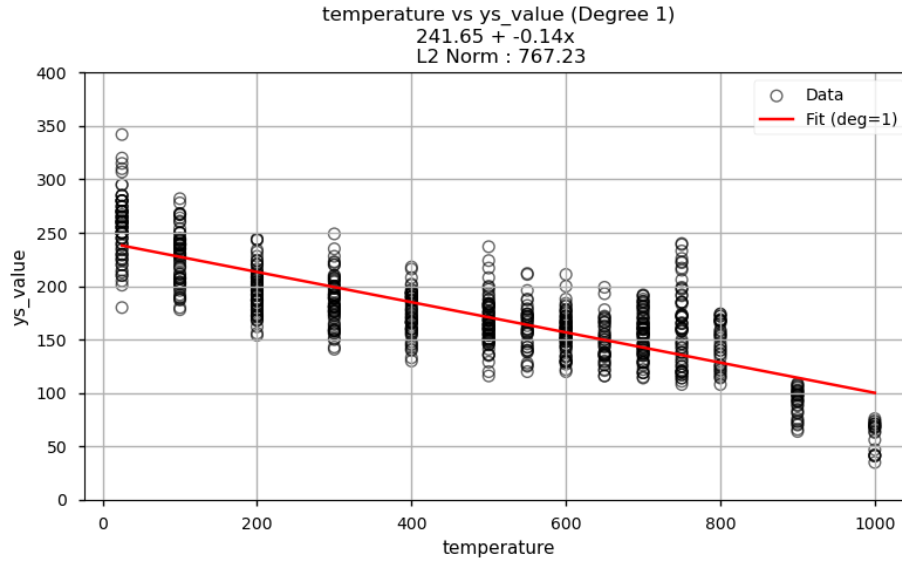


Figure 14: Relationship between temperature (in Kelvin) and Yield Strength (in MPa)

### 2.3.2 Example 2: Boron vs Yield Strength

- Gram matrix:

$$G = \begin{bmatrix} 565 & 0.48 \\ 0.48 & 0.00 \end{bmatrix}$$

- d vector:

$$d = \begin{bmatrix} 99,733 \\ 86.47 \end{bmatrix}$$

- Coefficients:

$$\mathbf{a} = \begin{bmatrix} 171.24 \\ 6,176.45 \end{bmatrix}$$

Boron shows a strong positive correlation with yield strength, demonstrating its effectiveness as a microalloying element in enhancing steel strength.

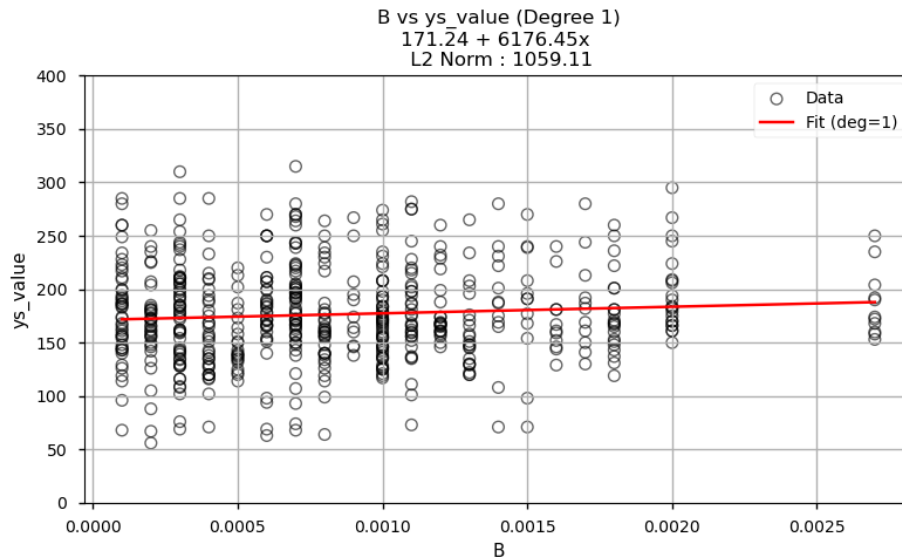


Figure 15: Relationship between Boron (wt%) and Yield Strength (in MPa)

### 2.3.3 Example 3: Carbon vs Reduction of Area

- Gram matrix:

$$G = \begin{bmatrix} 773 & 138.07 \\ 138.07 & 45.09 \end{bmatrix}$$

- d vector:

$$d = \begin{bmatrix} 42, 137 \\ 5, 132.12 \end{bmatrix}$$

- Coefficients:

$$a = \begin{bmatrix} 75.45 \\ -117.23 \end{bmatrix}$$

Carbon content exhibits a negative relationship with reduction of area, indicating that higher carbon levels reduce ductility.

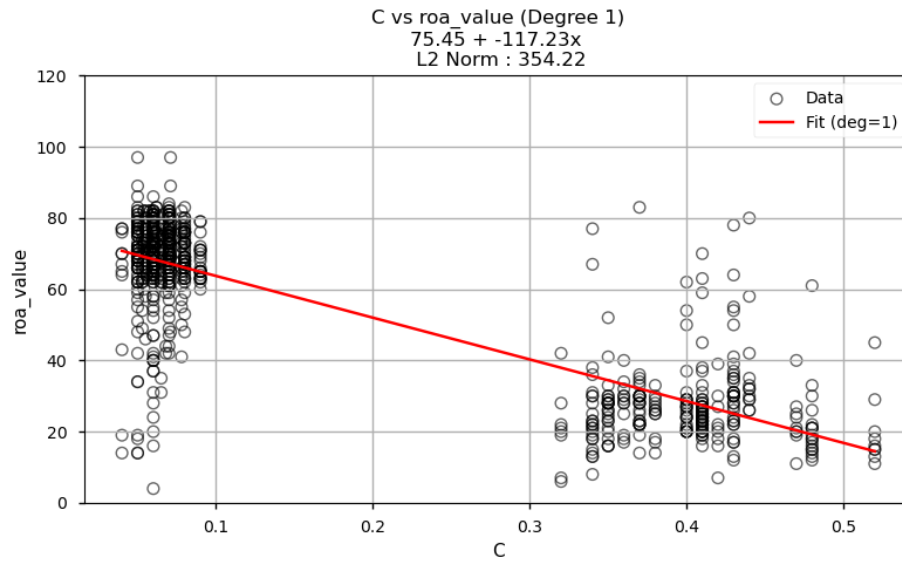


Figure 16: Relationship between Carbon (wt%) and Reduction of Area (in %)



### 2.3.4 Example 4: Silicon vs Elongation

- Gram matrix:

$$G = \begin{bmatrix} 773 & 562.02 \\ 562.02 & 473.82 \end{bmatrix}$$

- d vector:

$$d = \begin{bmatrix} 31,188 \\ 20,852.98 \end{bmatrix}$$

- Coefficients:

$$\mathbf{a} = \begin{bmatrix} 60.67 \\ -27.96 \end{bmatrix}$$

Silicon also shows a negative relationship with elongation, suggesting that increased silicon content reduces steel ductility.

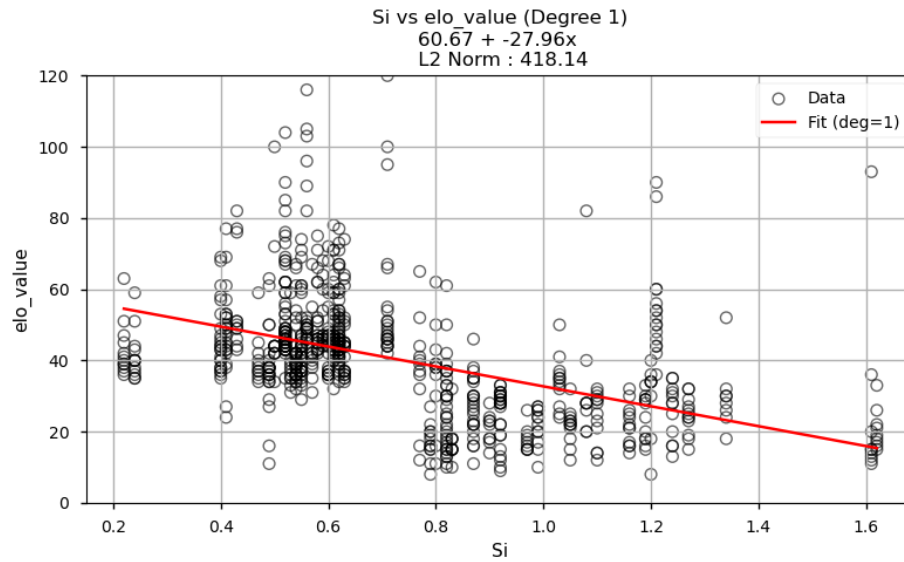


Figure 17: Relationship between Silicon (wt%) and Elongation (in %)

The following bar charts illustrate the beta coefficients for each independent variable across different mechanical properties:

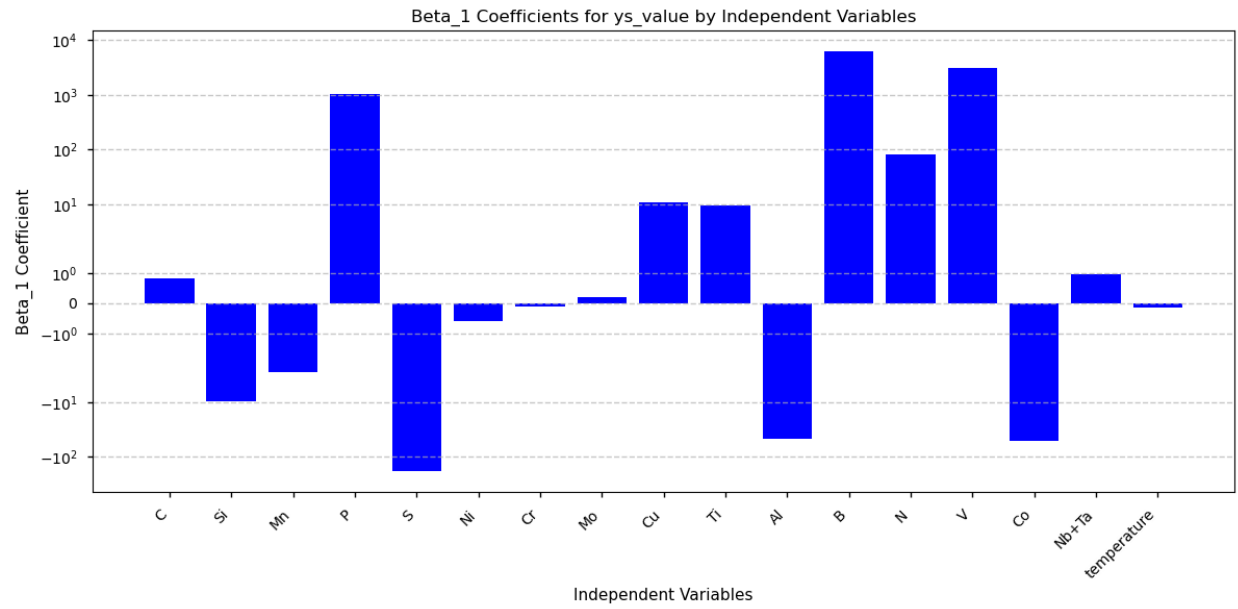


Figure 18: Relationship between independent variables and Yield Strength (in MPa)

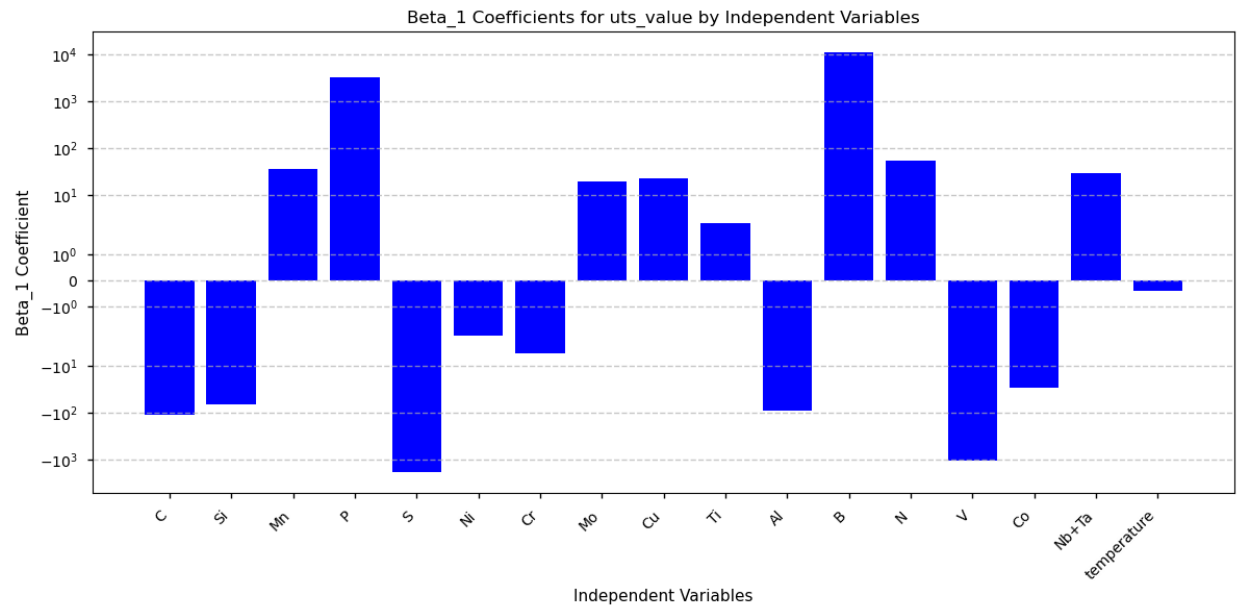


Figure 19: Relationship between independent variables and Ultimate Tensile Strength (in MPa)

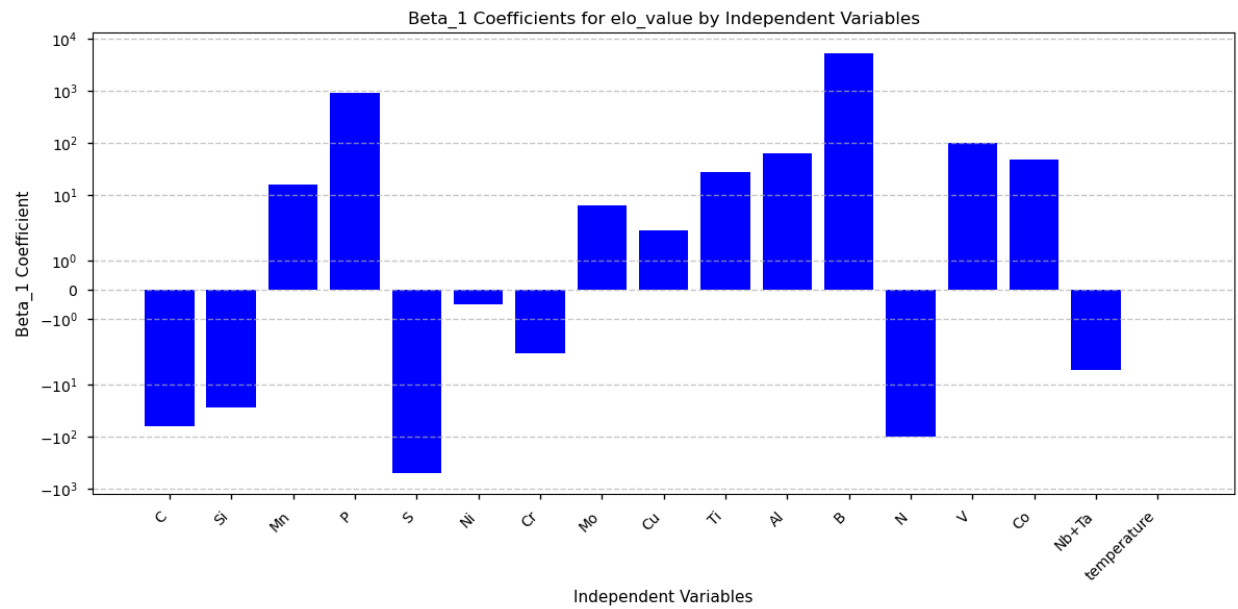


Figure 20: Relationship between independent variables and %Elongation

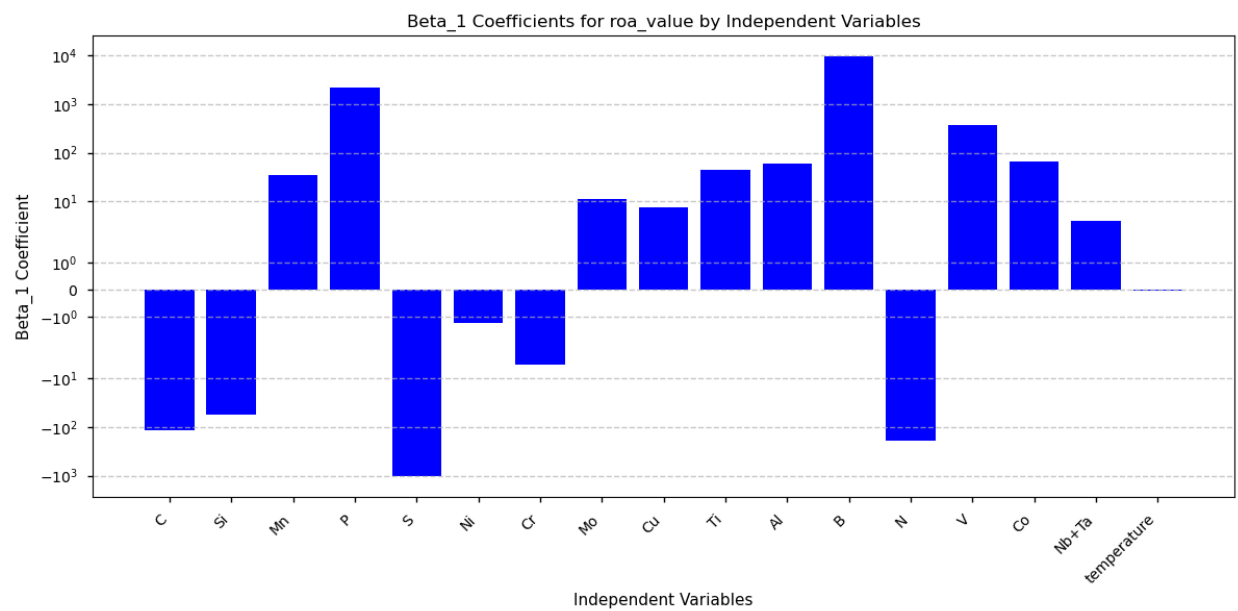


Figure 21: Relationship between independent variables and %Reduction of Area

## 2.4 Key Observations

- The Gram matrix  $G$  is symmetric and positive definite, ensuring a unique solution for the normal equations.
- The coefficients  $\mathbf{a}$  provide the best linear approximation for the relationship between variables.
- The signs of  $a_1$  indicate the direction of the relationship between independent variables and mechanical properties:
  - Positive coefficients: Strengthening elements (e.g., Boron for YS)
  - Negative coefficients: Ductility-reducing elements (e.g., Carbon for RA)
- Elements like Carbon and Silicon generally reduce ductility while increasing strength, demonstrating the typical strength-ductility trade-off in steels.
- Boron shows exceptional effectiveness in increasing yield strength despite its low concentration.
- **Important Note:** While we observe correlations between variables, it is crucial to remember that correlation does not imply causation. These relationships should be validated through further experimental and mechanistic studies before drawing definitive conclusions about causal relationships.

This least squares analysis provides valuable insights into how chemical composition and temperature affect steel's mechanical properties. The results can guide steel selection and alloy design by quantifying the impact of specific elements and testing conditions. Further analysis using higher-degree polynomials or multivariate models could provide more comprehensive understanding of these relationships.

## 3 Integration

### 3.1 Real Case: Calculation of Enthalpy

The calculation of sensible heat for materials like calcium oxide (CaO) involves evaluating integrals of thermodynamic functions. The enthalpy change of CaO over a temperature range can be expressed as:

$$\Delta H = \int_{T_1}^{T_2} C_p(T) dT \quad (47)$$

Where  $C_p(T)$  is the temperature-dependent specific heat capacity. Due to the complexity of  $C_p(T)$  functions, analytical integration is often impractical, necessitating numerical approximation methods.

For example, the heat capacity of CaO is modeled by:

$$C_p(T) = 57.753 + (-10.779) \times 10^{-3}T + (-11.51) \times 10^5 T^{-2} + 5.328 \times 10^{-6} T^2 \quad (48)$$

### 3.2 Method

#### 3.2.1 Left Rectangular Method

This method approximates the integral using rectangles built on left endpoints. The formula is:

$$\int_a^b f(x) dx \approx h \sum_{i=0}^{n-1} f(a + i \cdot h) \quad (49)$$

---

**Algorithm 8** Left Rectangular Integration

---

**Require:** Function  $f$ , interval  $[a, b]$ , number of subintervals  $n$

**Ensure:** Approximation of  $\int_a^b f(x) dx$

```
0:  $h \leftarrow \frac{b-a}{n}$ 
0:  $S \leftarrow 0$ 
0: for  $i = 0$  to  $n - 1$  do
0:    $S \leftarrow S + f(a + i \cdot h) \cdot h$ 
0: end for
0: return  $S$ 
```

---

Python snippet for the left rectangle method:

```
379 def left_rectangular(f, a, b, n):
380     h = (b - a)/n
381     x = np.linspace(a, b, n+1)[: -1]
382     return h * np.sum(f(x))
```

This method provides a lower bound approximation for monotonically increasing functions.

### 3.2.2 Right Rectangular Method

The right endpoint variant calculates:

$$\int_a^b f(x)dx \approx h \sum_{i=1}^n f(a + i \cdot h) \quad (50)$$

---

**Algorithm 9** Right Rectangular Integration

---

**Require:** Function  $f$ , interval  $[a, b]$ , number of subintervals  $n$

**Ensure:** Approximation of  $\int_a^b f(x)dx$

```
0:  $h \leftarrow \frac{b-a}{n}$ 
0:  $S \leftarrow 0$ 
0: for  $i = 1$  to  $n$  do
0:    $S \leftarrow S + f(a + i \cdot h) \cdot h$ 
0: end for
0: return  $S$ 
```

---

Python snippet for the right rectangle method:

```
383 def right_rectangular(f, a, b, n):
384     h = (b - a)/n
385     x = np.linspace(a, b, n+1)[1:]
386     return h * np.sum(f(x))
```

Gives an upper bound for increasing functions and vice versa for decreasing functions.

### 3.2.3 Trapezoid Method

This method averages the left and right estimates using trapezoids:

$$\int_a^b f(x)dx \approx \frac{h}{2} \left[ f(a) + 2 \sum_{i=1}^{n-1} f(a + i \cdot h) + f(b) \right] \quad (51)$$

---

**Algorithm 10** Trapezoid Integration

---

**Require:** Function  $f$ , interval  $[a, b]$ , number of subintervals  $n$

**Ensure:** Approximation of  $\int_a^b f(x)dx$

```
0:  $h \leftarrow \frac{b-a}{n}$ 
0:  $S \leftarrow \frac{h}{2} \cdot (f(a) + f(b))$ 
0: for  $i = 1$  to  $n - 1$  do
0:    $S \leftarrow S + h \cdot f(a + i \cdot h)$ 
0: end for
0: return  $S$ 
```

---

Python snippet for the trapezoidal method:

```
387 def composite_trapezoid(f, a, b, n):
388     h = (b - a)/n
```

```

389     x = np.linspace(a, b, n+1)
390     y = f(x)
391     return h/2 * (y[0] + 2*np.sum(y[1:-1]) + y[-1])

```

Achieves second-order convergence through its linear approximation.

### 3.2.4 Newton-Cotes Method

The general Newton-Cotes formula for degree  $k$  is:

$$\int_a^b f(x)dx \approx \frac{h}{k!} \sum_{i=0}^k w_i f(a + i \cdot h) \quad (52)$$

Where  $w_i$  are coefficients derived from polynomial interpolation. For Simpson's rule (degree 2):

$$\int_a^b f(x)dx \approx \frac{h}{3} \left[ f(a) + 4f\left(\frac{a+b}{2}\right) + f(b) \right] \quad (53)$$

---

#### Algorithm 11 Newton-Cotes Integration

---

**Require:** Function  $f$ , interval  $[a, b]$ , number of subintervals  $n$

**Ensure:** Approximation of  $\int_a^b f(x)dx$

```

0:  $h \leftarrow \frac{b-a}{n}$ 
0:  $S \leftarrow 0$ 
0: for  $i = 0$  to  $n - 1$  do
0:    $x_i \leftarrow a + i \cdot h$ 
0:    $S \leftarrow S + f(x_i)$ 
0: end for
0: Calculate divided differences
0: for  $k = 2$  to  $n$  do
0:    $d_k \leftarrow 0$ 
0:   for  $i = 0$  to  $n - k$  do
0:      $d_k \leftarrow d_k + \binom{n-i-1}{k-1} \cdot f(x_i + (k-1) \cdot h)$ 
0:   end for
0:    $S \leftarrow S + \frac{h}{k!} \cdot d_k$ 
0: end for
0: return  $S = 0$ 

```

---

Python snippet for the Newton-cotes method:

```

392 def newton_cotes(f, a, b, n, degree):
393     if degree not in [2, 3, 4]:
394         raise ValueError
395
396     num_sub = n // degree
397     if num_sub < 1:
398         num_sub = 1
399     actual_n = num_sub * degree
400

```

```

401     h = (b - a) / actual_n
402     total = 0.0
403
404     for i in range(num_sub):
405         sub_a = a + i * degree * h
406         sub_b = sub_a + degree * h
407         x = np.linspace(sub_a, sub_b, degree + 1)
408         y = f(x)
409
410         if degree == 2:
411             total += h/3 * (y[0] + 4*y[1] + y[2])
412         elif degree == 3:
413             total += 3*h/8 * (y[0] + 3*y[1] + 3*y[2] + y[3])
414         elif degree == 4:
415             total += 2*h/45 * (7*y[0] + 32*y[1] + 12*y[2] + 32*y[3] + 7*y[4])
416
417     return total

```

### 3.2.5 Romberg Integration

This method combines Richardson extrapolation with trapezoidal estimates:

$$R_{k,j} = \frac{4^j R_{k,j-1} - R_{k-1,j-1}}{4^j - 1} \quad (54)$$

---

#### Algorithm 12 Romberg Integration

---

**Require:** Function  $f$ , interval  $[a, b]$ , maximum number of extrapolations  $K$

**Ensure:** Approximation of  $\int_a^b f(x)dx$

```

0: Initialize  $T[K+1]$  with  $T[0] = \frac{h}{2}(f(a) + f(b))$ 
0: for  $k = 1$  to  $K$  do
0:    $h \leftarrow \frac{h}{2}$ 
0:    $T[k] \leftarrow T[k-1]/2 + h \sum_{i=0}^{2^{k-1}-1} f(a + (2i+1)h)$ 
0:   for  $j = 1$  to  $k$  do
0:      $T[k] \leftarrow (4^j T[k] - T[k-1]) / (4^j - 1)$ 
0:   end for
0: end for
0: return  $T[K] = 0$ 

```

---

Python snippet for the Romberg method:

```

418 def romberg(f, a, b, max_k):
419     T = np.zeros(max_k + 1)
420     h = b - a
421     T[0] = (h / 2) * (f(a) + f(b))
422
423     for k in range(1, max_k + 1):
424         h /= 2

```



```

425     x_new = a + h * np.arange(1, 2**k, 2)
426     T[k] = T[k-1]/2 + h * np.sum(f(x_new))
427
428     for j in range(1, max_k + 1):
429         for k in range(j, max_k + 1):
430             T[k] = (4**j * T[k] - T[k-1]) / (4**j - 1)
431
432     return T[max_k]

```

### 3.2.6 Gauss-Legendre Integration

Uses optimally spaced points and weights:

$$\int_a^b f(x)dx \approx \frac{b-a}{2} \sum_{i=1}^n w_i f\left(\frac{b-a}{2}x_i + \frac{a+b}{2}\right) \quad (55)$$

---

#### Algorithm 13 Gauss-Legendre Integration

---

**Require:** Function  $f$ , interval  $[a, b]$ , number of points  $n$

**Ensure:** Approximation of  $\int_a^b f(x)dx$

```

0: Compute Legendre polynomials  $P_n(x)$ 
0: Compute roots  $x_i$  and weights  $w_i$  for  $P_n(x)$ 
0: Transform roots and weights to interval  $[a, b]$ 
0:  $S \leftarrow 0$ 
0: for  $i = 0$  to  $n - 1$  do
0:    $S \leftarrow S + w_i \cdot f(x_i)$ 
0: end for
0: return  $S \cdot \frac{b-a}{2} = 0$ 

```

---

Python snippet for the Gauss-Legendre method:

```

433 def legendre_poly(n, x):
434     if n == 0:
435         return np.ones_like(x)
436     elif n == 1:
437         return x
438     else:
439         return ((2*n-1)*x*legendre_poly(n-1,x) - (n-1)*legendre_poly(n-2,x))/n
440
441 def legendre_roots_weights(n):
442     roots = np.zeros(n)
443     weights = np.zeros(n)
444     x0 = np.cos(np.pi * (np.arange(1, n+1) - 0.25) / (n + 0.5))
445
446     for i in range(n):
447         x = x0[i]
448         while True:
449             P, dP = legendre_poly(n, x), 0

```

```

450         # Calculate derivative using recurrence
451         if x != 0:
452             dP = n*(legendre_poly(n-1,x) - x*legendre_poly(n,x))/(1-x**2)
453         else:
454             dP = n*legendre_poly(n-1,x)
455
456         dx = P/dP
457         x -= dx
458
459         roots[i] = x
460         weights[i] = 2/((1-x**2)*dP**2)
461
462     return roots, weights
463
464 def gauss_legendre(f, a, b, n):
465     x, w = legendre_roots_weights(n)
466     x_trans = 0.5*(b-a)*x + 0.5*(b+a)
467     w_trans = 0.5*(b-a)*w
468     return np.sum(w_trans * f(x_trans))

```

### 3.2.7 Gauss-Chebyshev Integration

Employs weighted integration with Chebyshev polynomials:

$$\int_a^b f(x)dx \approx \frac{\pi}{n} \sum_{k=1}^n f\left(\frac{a+b}{2} + \frac{b-a}{2} \cos\left(\frac{2k-1}{2n}\pi\right)\right) \quad (56)$$

---

#### Algorithm 14 Gauss-Chebyshev Integration

---

**Require:** Function  $f$ , interval  $[a, b]$ , number of points  $n$

**Ensure:** Approximation of  $\int_a^b f(x)dx$

```

0: Compute Chebyshev polynomials  $T_n(x)$ 
0: Compute roots  $x_i$  and weights  $w_i$  for  $T_n(x)$ 
0: Transform roots and weights to interval  $[a, b]$ 
0:  $S \leftarrow 0$ 
0: for  $i = 0$  to  $n - 1$  do
0:    $S \leftarrow S + w_i \cdot f(x_i)$ 
0: end for
0: return  $S \cdot \frac{b-a}{2} = 0$ 

```

---

Python snippet for the Gauss-Chebyshev method:

```

470 def chebyshev_poly(n):
471     if n == 0:
472         return [1]
473     elif n == 1:
474         return [1, 0]
475     else:

```

```

476         coeff = 2*np.pad(chebyshev_poly(n-1), (0,1), 'constant')
477         coeff[:-2] -= chebyshev_poly(n-2)
478         return coeff
479
480 def chebyshev_roots(n):
481     return np.cos(np.pi * (2*np.arange(1, n+1) - 1) / (2*n))
482
483 def chebyshev_weights(n):
484     return np.full(n, np.pi/n)
485
486 def gauss_chebyshev(f, a, b, n):
487     roots = chebyshev_roots(n)
488     weights = chebyshev_weights(n)
489
490     # Transform from [-1,1] to [a,b]
491     x_trans = 0.5*(b - a)*roots + 0.5*(b + a)
492     w_trans = 0.5*(b - a)*weights
493
494     # Account for the weight function
495     return np.sum(w_trans * f(x_trans) * np.sqrt(1 - ((2*x_trans-(b+a))/(b-a))**2)
496                )

```

### 3.3 Python snippet for Integration comparison

```

497 import numpy as np
498 import pandas as pd
499 import matplotlib.pyplot as plt
500 import os
501
502 # Define various integration methods
503 def left_rectangular(f, a, b, n):
504     h = (b - a)/n
505     x = np.linspace(a, b, n+1)[: -1]
506     return h * np.sum(f(x))
507
508 def right_rectangular(f, a, b, n):
509     h = (b - a)/n
510     x = np.linspace(a, b, n+1)[1:]
511     return h * np.sum(f(x))
512
513 def composite_trapezoid(f, a, b, n):
514     h = (b - a)/n
515     x = np.linspace(a, b, n+1)
516     y = f(x)
517     return h/2 * (y[0] + 2*np.sum(y[1:-1]) + y[-1])
518
519 def newton_cotes(f, a, b, n, degree=2):

```

```

520     if degree not in [2, 3, 4]:
521         raise ValueError
522
523     num_sub = n // degree
524     actual_n = num_sub * degree
525
526     h = (b - a) / actual_n
527     total = 0.0
528
529     for i in range(num_sub):
530         sub_a = a + i * degree * h
531         sub_b = sub_a + degree * h
532         x = np.linspace(sub_a, sub_b, degree + 1)
533         y = f(x)
534
535         if degree == 2:
536             total += h/3 * (y[0] + 4*y[1] + y[2])
537         elif degree == 3:
538             total += 3*h/8 * (y[0] + 3*y[1] + 3*y[2] + y[3])
539         elif degree == 4:
540             total += 2*h/45 * (7*y[0] + 32*y[1] + 12*y[2] + 32*y[3] + 7*y[4])
541
542     return total
543
544 def romberg(f, a, b, max_k):
545     T = np.zeros(max_k + 1)
546     h = b - a
547     T[0] = (h / 2) * (f(a) + f(b))
548
549     for k in range(1, max_k + 1):
550         h /= 2
551         x_new = a + h * np.arange(1, 2**k, 2)
552         T[k] = T[k-1]/2 + h * np.sum(f(x_new))
553
554     for j in range(1, max_k + 1):
555         for k in range(j, max_k + 1):
556             T[k] = (4**j * T[k] - T[k-1]) / (4**j - 1)
557
558     return T[max_k]
559
560 def gauss_legendre(f, a, b, n):
561     x, w = legendre_roots_weights(n)
562     x_trans = 0.5*(b-a)*x + 0.5*(b+a)
563     w_trans = 0.5*(b-a)*w
564     return np.sum(w_trans * f(x_trans))
565
566 def gauss_chebyshev(f, a, b, n):

```

```

567 roots = chebyshev_roots(n)
568 weights = chebyshev_weights(n)
569
570 x_trans = 0.5*(b - a)*roots + 0.5*(b + a)
571 w_trans = 0.5*(b - a)*weights
572
573 return np.sum(w_trans * f(x_trans) * np.sqrt(1 - ((2*x_trans-(b+a))/(b-a))**2)
574 )
575
576 # Generate results for different methods
577 def generate_results(f, a, b, ns):
578     methods = [
579         ('Left Rect', left_rectangular),
580         ('Right Rect', right_rectangular),
581         ('Trapezoid', composite_trapezoid),
582         ('Newton-Cotes 2', lambda f, a, b, n: newton_cotes(f, a, b, n, 2)),
583         ('Newton-Cotes 3', lambda f, a, b, n: newton_cotes(f, a, b, n, 3)),
584         ('Newton-Cotes 4', lambda f, a, b, n: newton_cotes(f, a, b, n, 4)),
585         ('Romberg', lambda f, a, b, n: romberg(f, a, b, n)),
586         ('Gauss-Legendre', gauss_legendre),
587         ('Gauss-Chebyshev', gauss_chebyshev)
588     ]
589
590 exact = exact_integral(a, b)
591
592 data = []
593 for n in ns:
594     row = {'n': n}
595     for name, method in methods:
596         try:
597             row[name] = method(f, a, b, n)
598         except Exception as e:
599             row[name] = np.nan
600     data.append(row)
601
602 results_df = pd.DataFrame(data)
603 results_df['Exact'] = exact
604
605 # Create error DataFrame
606 error_data = {'n': ns}
607 for name, _ in methods:
608     error_data[name + '_error'] = np.abs((results_df[name] - exact)/exact)
609
610 error_df = pd.DataFrame(error_data)
611 error_df = error_df.rename(columns={c: c.replace('_error', '') for c in
    error_df.columns if c != 'n'})

```

```

612     return results_df, error_df
613
614 # Example function and exact integral
615 def original_function(x):
616     return 57.753 + (-10.779)*1e-3*x + (-11.51)*1e5/(x**2) + 5.328*1e-6*x**2
617
618 def exact_integral(a, b):
619     def integral(x):
620         return 57.753*x + (-10.779)*1e-3*(x**2)/2 + (-11.51)*1e5*(-1/x) + 5.328*1e
        -6*(x**3)/3
621     return integral(b) - integral(a)
622
623 if __name__ == "__main__":
624     a = 298
625     b = 1500
626     ns = np.arange(1, 21)
627
628     results_df, error_df = generate_results(original_function, a, b, ns)
629
630 # Plot results
631 plt.figure(figsize=(10, 6))
632 for col in results_df.columns:
633     if col not in ['n', 'Exact']:
634         plt.plot(results_df['n'], results_df[col], label=col)
635 plt.plot(results_df['n'], results_df['Exact'], 'k--', label='Exact')
636 plt.xlabel('n')
637 plt.ylabel('Integral Value')
638 plt.title('Integration Method Comparison')
639 plt.legend()
640 plt.grid(True)
641 plt.show()
642
643 plt.figure(figsize=(10, 6))
644 for col in error_df.columns:
645     if col != 'n':
646         plt.plot(error_df['n'], error_df[col], label=col)
647 plt.xlabel('n')
648 plt.ylabel('Absolute Error')
649 plt.yscale("log")
650 plt.title('Integration Error Comparison')
651 plt.legend()
652 plt.grid(True)
653 plt.show()

```

### 3.4 Results

The convergence behavior across methods is shown in Table 8. Figure 3.4 demonstrates the approximation quality for different  $n$ , while Figure 3.4 presents the error characteristics.

Table 8: Integration Results

$n$	Left Rect	Right Rect	Trapezoid	NC 2	NC 3	NC 4	Romberg	Legendre	Chebyshev	Exact
1	50,547.56	63,779.26	57,163.41	59,878.09	60,201.93	60,515.38	59,878.09	61,235.44	96,188.40	60,623.26
2	25,891.50	62,507.35	59,199.42	59,878.09	60,201.93	60,515.38	60,274.08	61,002.63	67,343.82	60,623.26
3	57,659.03	62,069.60	59,864.32	59,878.09	60,201.93	60,515.38	60,598.10	60,705.79	63,222.57	60,623.26
4	58,502.56	61,810.48	60,156.52	60,475.55	60,201.93	60,515.38	60,594.59	60,639.30	62,060.86	60,623.26
5	58,985.91	61,632.25	60,309.08	60,475.55	60,201.93	60,515.38	60,623.72	60,626.19	61,549.60	60,623.26
6	59,295.52	61,500.80	60,398.16	60,576.11	60,548.00	60,515.38	60,620.82	60,623.70	61,270.65	60,623.26
7	59,509.32	61,399.6	60,454.4	60,576.11	60,548.00	60,515.38	60,623.50	60,623.5	61,100.59	60,623.26
8	59,665.18	61,319.14	60,492.16	60,604.0	60,548.00	60,612.60	60,623.03	60,623.27	60,989.38	60,623.26
9	59,783.51	61,253.70	60,518.61	60,604.04	60,600.39	60,612.60	60,623.30	60,623.26	60,912.83	60,623.26
10	59,876.26	61,199.43	60,537.85	60,614.10	60,600.39	60,612.60	60,623.24	60,623.26	60,857.95	60,623.26
11	59,950.82	61,153.70	60,552.26	60,614.10	60,600.39	60,612.60	60,623.26	60,623.26	60,817.29	60,623.26
12	60,012.01	61,114.65	60,563.33	60,618.39	60,614.19	60,621.21	60,623.26	60,623.26	60,786.34	60,623.26
13	60,063.11	61,080.93	60,572.02	60,618.39	60,614.19	60,621.21	60,623.26	60,623.26	60,762.24	60,623.26
14	60,106.39	61,051.51	60,578.95	60,620.45	60,614.19	60,621.21	60,623.26	60,623.26	60,743.11	60,623.26
15	60,143.51	61,025.63	60,584.57	60,620.50	60,619.01	60,621.21	60,623.26	60,623.26	60,727.67	60,623.26
16	60,175.70	61,002.68	60,589.19	60,621.53	60,619.01	60,622.70	60,623.26	60,623.26	60,715.04	60,623.26
17	60,203.86	60,982.20	60,593.03	60,621.53	60,619.01	60,622.70	60,623.26	60,623.26	60,704.56	60,623.26
18	60,228.71	60,963.81	60,596.26	60,622.14	60,621.02	60,622.70	60,623.26	60,623.26	60,695.78	60,623.26
19	60,250.80	60,947.20	60,599.00	60,622.14	60,621.02	60,622.70	60,623.26	60,623.26	60,688.35	60,623.26
20	60,270.55	60,932.13	60,601.34	60,622.51	60,621.02	60,623.07	60,623.26	60,623.26	60,682.01	60,623.26



The results demonstrate that Gaussian methods achieve highest accuracy with significantly fewer points. The Romberg method shows rapid convergence through extrapolation. Newton-Cotes methods provide good balance between simplicity and accuracy. The trapezoidal rule exhibits characteristic even-order convergence behavior.

For precise calculation of CaO's enthalpy change between 298 K and 1500 K, Gaussian quadrature, especially Gauss-legendre quadrature methods are recommended for their optimal accuracy-computation trade-off. When implementing these methods in material science applications, careful consideration of error tolerance requirements and computational resources should guide method selection.

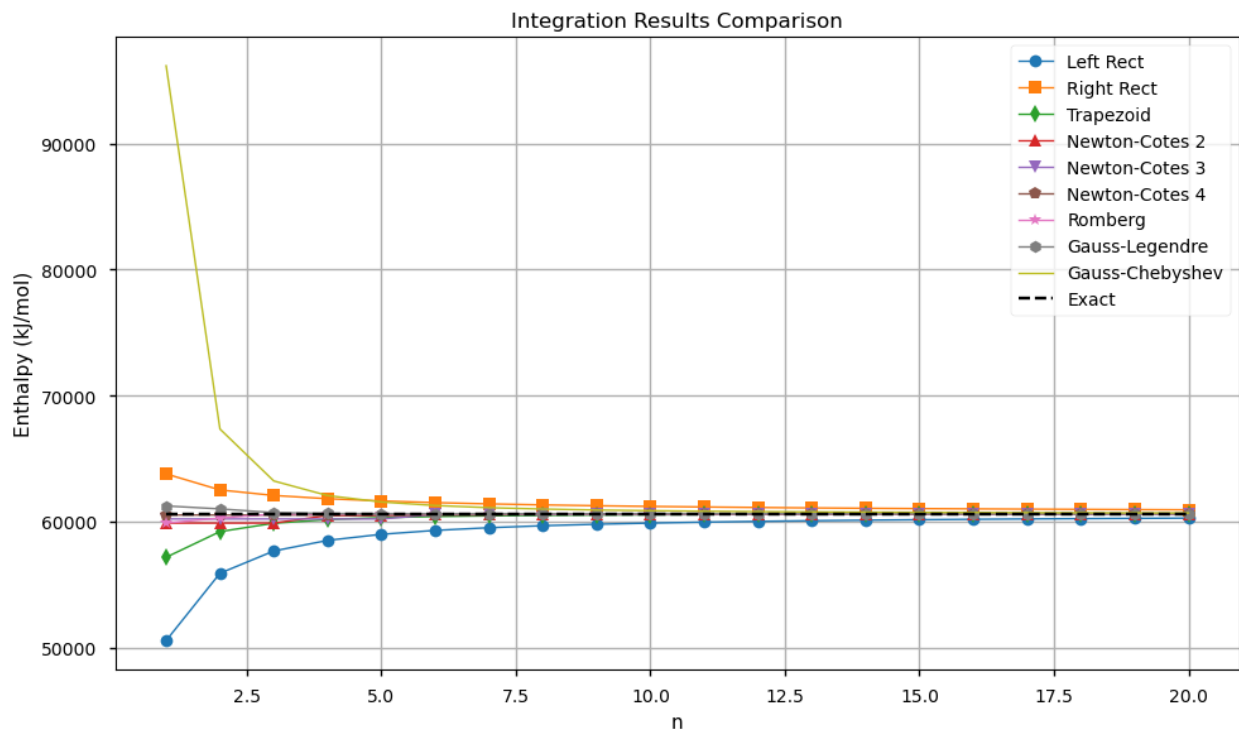


Figure 22: Approximation of Integral

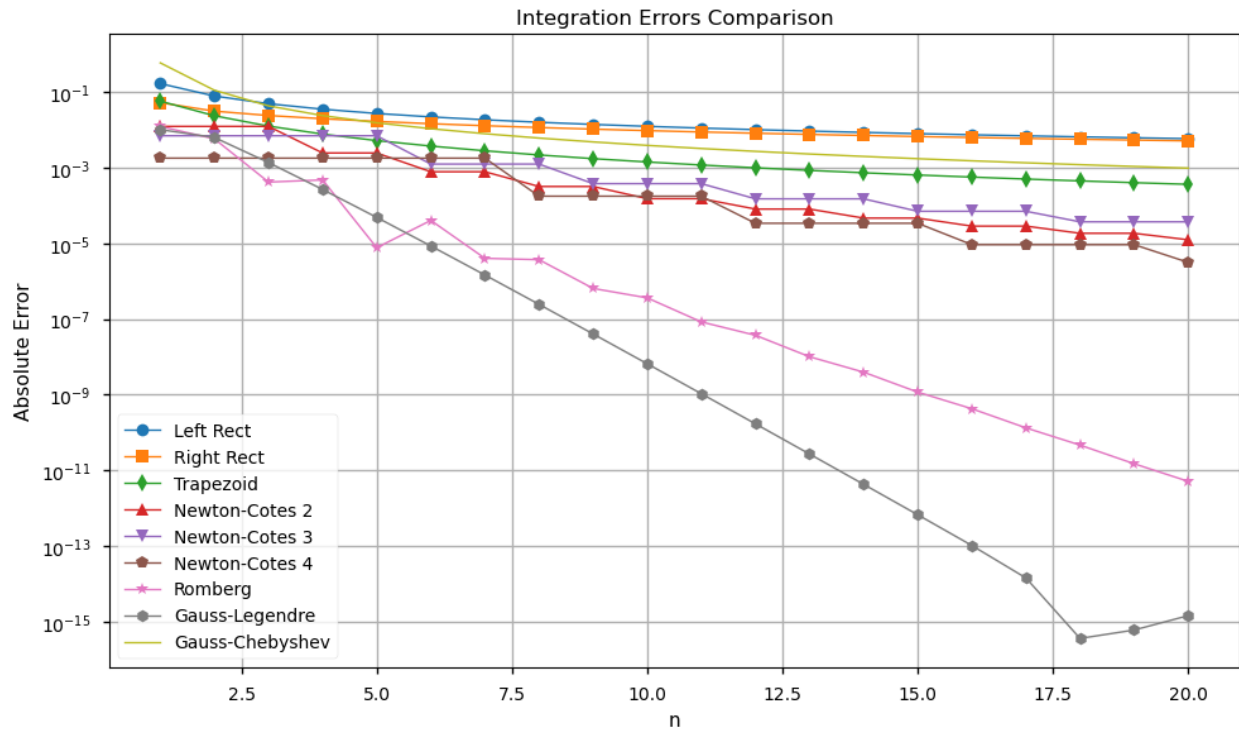
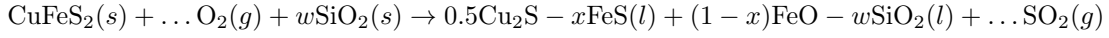


Figure 23: Error of Integral

## 4 Linear Systems

### 4.1 Real Case: Copper Smelting Material Balance

The main reaction in the Smelting Furnace is the oxidation of chalcopyrite concentrate into matte. In this stage,  $\text{SiO}_2$  is used as a flux to capture impurities and regulate slag composition. The main reaction in the Smelting Furnace is:



No chemical reactions occur in the Slag Cleaning Furnace; it only separates slag and matte by heating the molten slag and matte with electrodes in an electric furnace.

#### 4.1.1 Assumptions for Calculations

1. Matte consists of  $\text{Cu}_2\text{S}$  and  $\text{FeS}$ .
2. Off-gas consists of  $\text{N}_2$ ,  $\text{SO}_2$ , and  $\text{CO}_2$ .
3. C-slag consists of  $\text{Fe}_2\text{O}_3$ ,  $\text{CaO}$ , and  $\text{Cu}_2\text{O}$ .
4. C-slag entering the S-furnace weighs 9.98 tph with 13.25% Cu and 43.47% Fe.
5. Cl-slag consists of  $\text{Fe}_2\text{SiO}_4$ ,  $\text{Ca}_2\text{SiO}_4$ ,  $\text{SiO}_2$ ,  $\text{Al}_2\text{O}_3$ , and  $\text{Cu}_2\text{O}$ .
6. Minor elements in the concentrate, such as Au, Ag, Pb, As, Sb, Zn, are negligible. Au and Ag are carried to the final copper product and separated in anode slime, while other minor elements are assumed to go to slag.

#### 4.1.2 Mass balance equations with known information

1. Copper Balance

$$-0.346w_{\text{CuFeS}_2} + 0.799w_{\text{Cu}_2\text{S}} + 0.888w_{\text{Cu}_2\text{O}} = 1.325 \quad (57)$$

2. Iron Balance

$$-0.304w_{\text{CuFeS}_2} - 0.466w_{\text{FeS}_2} + 0.635w_{\text{FeS}} + 0.548w_{\text{Fe}_2\text{SiO}_4} = 4.347 \quad (58)$$

3. Sulfur Balance

$$-0.349w_{\text{CuFeS}_2} - 0.535w_{\text{FeS}_2} + 0.202w_{\text{Cu}_2\text{S}} + 0.365w_{\text{FeS}} + 0.501w_{\text{SO}_2} = 0 \quad (59)$$

4. Oxygen Balance

$$-w_{\text{O}_2}(\text{blast}) + 0.157w_{\text{Fe}_2\text{SiO}_4} + 0.112w_{\text{Cu}_2\text{O}} + 0.500w_{\text{SO}_2} + 0.727w_{\text{CO}_2} = 2.035 \quad (60)$$

5. Carbon Balance

$$-w_{\text{fuel}} + 0.273w_{\text{CO}_2} = 0 \quad (61)$$

6. SiO<sub>2</sub> Balance

$$-w_{\text{flux}} + 0.295w_{\text{Fe}_2\text{SiO}_4} + 0.349w_{\text{Ca}_2\text{SiO}_4} + w_{\text{SiO}_2}(\text{cl-slag}) = 17.904 \quad (62)$$

7. CaO Balance

$$0.651w_{\text{Ca}_2\text{SiO}_4} = 4.146 \quad (63)$$

8. Al<sub>2</sub>O<sub>3</sub> Balance

$$w_{\text{Al}_2\text{O}_3}(\text{cl-slag}) = 3.704 \quad (64)$$

9. Matte Grade

$$0.68w_{\text{FeS}} - 0.119w_{\text{Cu}_2\text{S}} = 0 \quad (65)$$

10. Fe/SiO<sub>2</sub> in Slag

$$0.241w_{\text{Fe}_2\text{SiO}_4}(\text{cl-slag}) - 0.363w_{\text{Ca}_2\text{SiO}_4}(\text{cl-slag}) - 1.040w_{\text{SiO}_2}(\text{cl-slag}) = 0 \quad (66)$$

11. Cu in Slag

$$0.879w_{\text{Cu}_2\text{O}}(\text{cl-slag}) - 0.009w_{\text{Fe}_2\text{SiO}_4}(\text{cl-slag}) - 0.009w_{\text{Ca}_2\text{SiO}_4}(\text{cl-slag}) - 0.009w_{\text{SiO}_2}(\text{cl-slag}) = 0 \quad (67)$$

12. Weight of Sulfide Minerals in Concentrate

$$w_{\text{CuFeS}_2} + w_{\text{FeS}_2} = 100.013 \quad (68)$$

13. CuFeS<sub>2</sub>/FeS<sub>2</sub> in Concentrate

$$0.150w_{\text{CuFeS}_2} - 0.85w_{\text{FeS}_2} = 0 \quad (69)$$

14. Weight of C-Slag

$$w_{\text{C-slag}} = 10 \quad (70)$$

15. Weight of Fuel

$$w_{\text{fuel}} = 1.235 \quad (71)$$

16. Total N<sub>2</sub>

$$w_{\text{N}_2} = 76.64 \quad (72)$$

$$\mathbf{A} = \begin{bmatrix} -0.35 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.80 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.89 & 0.00 & 0.00 \\ -0.30 & -0.47 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.64 & 0.55 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 \\ -0.35 & -0.54 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.20 & 0.37 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.50 & 0.00 \\ 0.00 & 0.00 & 0.00 & 0.00 & -1.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.16 & 0.00 & 0.00 & 0.00 & 0.11 & 0.50 & 0.73 \\ 0.00 & 0.00 & 0.00 & 0.00 & -1.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.27 \\ 0.00 & 0.00 & 0.00 & -1.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.30 & 1.00 & 0.35 & 0.00 & 0.00 & 0.00 & 0.00 \\ 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.65 & 0.00 & 0.00 & 0.00 & 0.00 \\ 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 1.00 & 0.00 & 0.00 & 0.00 \\ 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & -0.12 & 0.68 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 \\ 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.24 & -1.04 & -0.36 & 0.00 & 0.00 & 0.00 & 0.00 \\ 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & -0.01 & -0.01 & -0.01 & 0.00 & 0.88 & 0.00 & 0.00 \\ 1.00 & 1.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 \\ 0.15 & -0.85 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 \\ 0.00 & 0.00 & 1.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 \\ 0.00 & 0.00 & 0.00 & 0.00 & 1.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 \\ 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 1.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 & 0.00 \end{bmatrix}$$

$\mathbf{A} =$

$$\mathbf{b}^T = \begin{bmatrix} 1.33 & 4.35 & 0.00 & 2.04 & 0.00 & 17.90 & 4.14 & 3.70 & 0.00 & 0.00 & 0.00 & 100.01 & 0.00 & 10.00 & 1.24 & 76.64 \end{bmatrix}$$

$$\mathbf{x}^T = \begin{bmatrix} w_{\text{CuFeS}_2} & w_{\text{FeS}_2} & w_{\text{C-Slag}} & w_{\text{Flux}} & w_{\text{Fuel}} & w_{\text{O}_2} & w_{\text{N}_2} & w_{\text{Cu}_2\text{S}} & w_{\text{FeS}} & w_{\text{Fe}_2\text{SiO}_4} & w_{\text{SiO}_2} & w_{\text{Ca}_2\text{SiO}_4} & w_{\text{Al}_2\text{O}_3} & w_{\text{Cu}_2\text{O}} & w_{\text{SO}_2} & w_{\text{CO}_2} \end{bmatrix}$$

A linear system is a set of linear equations that can be written in matrix form as:

$$A \cdot \mathbf{x} = \mathbf{b} \quad (73)$$

where  $A$  is the coefficient matrix,  $\mathbf{x}$  is the vector of unknowns, and  $\mathbf{b}$  is the vector of constants.

## 4.2 Methods

### 4.2.1 Jacobian Method

The Jacobi method is an iterative method for solving a linear system of equations. The algorithm is as follows:

---

#### Algorithm 15 Jacobi Method

---

```

0:  $\mathbf{x}^{(0)}$ , an initial guess for the solution vector
0: for  $k = 0$  to  $max\_iterations$  do
0:   for  $i = 0$  to  $n - 1$  do
0:      $x_i^{(k+1)} \leftarrow \frac{\mathbf{b}_i - \sum_{j \neq i} A_{ij} x_j^{(k)}}{A_{ii}};$ 
0:   end for
0: return  $\mathbf{x}^{(k+1)};$ 

```

---

Python snippet for the Jacobian method:

```

655 def jacobi(A, b, max_iterations):
656     n = len(b)
657     x = np.zeros_like(b, dtype=np.float64)
658     results = []
659     results.append({'k': 0, 'x': x.copy(), 'residual': np.linalg.norm(A @ x - b)})
660
661     for k in range(max_iterations):
662         x_new = np.zeros_like(x)
663         for i in range(n):
664             sum_total = np.dot(A[i, :], x) - A[i, i] * x[i]
665             x_new[i] = (b[i] - sum_total) / A[i, i]
666         x = x_new.copy()
667         residual = np.linalg.norm(A @ x - b)
668         results.append({'k': k + 1, 'x': x.copy(), 'residual': residual})
669
670     return pd.DataFrame(results)

```

### 4.2.2 Gauss-Seidel Method

The Gauss-Seidel method is another iterative method for solving a linear system. The algorithm is as follows:

---

**Algorithm 16** Gauss-Seidel Method

---

0:  $\mathbf{x}^{(0)}$ , an initial guess for the solution vector  
0: **for**  $k = 0$  to  $max\_iterations$  **do**  
0:   **for**  $i = 0$  to  $n - 1$  **do**  
0:      $s \leftarrow \sum_{j=0}^{i-1} A_{ij}x_j^{(k)}$ ;  
0:      $t \leftarrow \sum_{j=i+1}^n A_{ij}x_j^{(k)}$ ;  
0:      $x_i^{(k+1)} \leftarrow \frac{\mathbf{b}_i - s - t}{A_{ii}}$ ;  
0:   **end for**  
0: **return**  $\mathbf{x}^{(k+1)}$ ;

---

Python snippet for the Gauss-Seidel method:

```
671 def gauss_seidel(A, b, max_iterations):  
672     n = len(b)  
673     x = np.zeros_like(b, dtype=np.float64)  
674     results = []  
675     results.append({'k': 0, 'x': x.copy(), 'residual': np.linalg.norm(A @ x - b)})  
676  
677     for k in range(max_iterations):  
678         x_new = np.zeros_like(x)  
679         for i in range(n):  
680             sum_before = np.dot(A[i, :i], x_new[:i])  
681             sum_after = np.dot(A[i, i+1:], x[i+1:])  
682             x_new[i] = (b[i] - sum_before - sum_after) / A[i, i]  
683         x = x_new.copy()  
684         residual = np.linalg.norm(A @ x - b)  
685         results.append({'k': k + 1, 'x': x.copy(), 'residual': residual})  
686  
687     return pd.DataFrame(results)
```

### 4.2.3 SOR Method

The SOR (Successive Over-Relaxation) method is an iterative method for solving a linear system. The algorithm is as follows:

---

**Algorithm 17** SOR Method

---

0:  $\mathbf{x}^{(0)}$ , an initial guess for the solution vector  
0: **for**  $k = 0$  to  $max\_iterations$  **do**  
0:   **for**  $i = 0$  to  $n - 1$  **do**  
0:      $w \leftarrow \mathbf{b}_i - \sum_{j=0}^{i-1} A_{ij}x_j^{(k)}$ ;  
0:      $u \leftarrow \mathbf{b}_i - \sum_{j=i+1}^n A_{ij}x_j^{(k)}$ ;  
0:      $x_i^{(k+1)} \leftarrow (1 - w)x_i^{(k)} + w$ ;  
0:   **end for**  
0: **return**  $\mathbf{x}^{(k+1)}$ ;

---

Python snippet for the SOR method:

```

688 def SOR(A, b, max_iterations, w):
689     n = len(b)
690     x = np.zeros_like(b, dtype=np.float64)
691     results = []
692     results.append({'k': 0, 'x': x.copy(), 'residual': np.linalg.norm(A @ x - b)})
693
694     for k in range(max_iterations):
695         x_new = np.zeros_like(x)
696         for i in range(n):
697             sum_before = np.dot(A[i, :i], x_new[:i])
698             sum_after = np.dot(A[i, i+1:], x[i+1:])
699             x_new[i] = (1 - w) * x[i] + w * (b[i] - sum_before - sum_after) / A[i,
700                                     i]
701             x = x_new.copy()
702             residual = np.linalg.norm(A @ x - b)
703             results.append({'k': k + 1, 'x': x.copy(), 'residual': residual})
704
705     return pd.DataFrame(results)

```

#### 4.2.4 Steepest Descent Method

The Steepest Descent method is an iterative method for solving a linear system. The algorithm is as follows:

---

##### Algorithm 18 Steepest Descent Method

---

```

0:  $\mathbf{x}^{(0)}$ , an initial guess for the solution vector
0:  $\mathbf{r}^{(0)} \leftarrow \mathbf{b} - \mathbf{A} \cdot \mathbf{x}^{(0)}$ ;
0:  $\text{residuals}^{(0)} \leftarrow \|\mathbf{r}^{(0)}\|$ ;
0: for  $k = 1$  to  $\text{max\_iterations}$  do
0:    $\mathbf{Ar} \leftarrow \mathbf{A} \cdot \mathbf{r}^{(k-1)}$ ;
0:    $\alpha \leftarrow \frac{\mathbf{r}^{(k-1)} \cdot \mathbf{r}^{(k-1)}}{\mathbf{r}^{(k-1)} \cdot \mathbf{Ar}^{(k-1)}}$ ;
0:    $\mathbf{x}^{(k)} \leftarrow \mathbf{x}^{(k-1)} + \alpha \cdot \mathbf{r}^{(k-1)}$ ;
0:    $\mathbf{r}^{(k)} \leftarrow \mathbf{r}^{(k-1)} - \alpha \cdot \mathbf{Ar}^{(k-1)}$ ;
0:    $\text{residuals}^{(k)} \leftarrow \|\mathbf{r}^{(k)}\|$ ;
0: end for
0: return  $\mathbf{x}^{(k)}$ ;  $=0$ 

```

---

Python snippet for the Steepest Descent method:

```

705 def steepest_descent(A, b, max_iterations):
706     x = np.zeros_like(b, dtype=np.float64)
707     r = b - A @ x
708     residuals = [np.linalg.norm(r)]
709     results = []
710     results.append({
711         'k': 0,
712         'x': x.copy(),
713         'p': r.copy(),

```



```

714         'alpha': np.nan,
715         'residual': residuals[0]
716     })
717
718     for k in range(max_iterations):
719         Ar = A @ r
720         alpha = np.dot(r, r) / np.dot(r, Ar)
721         x = x + alpha * r
722         r = r - alpha * Ar
723         residual = np.linalg.norm(r)
724         residuals.append(residual)
725         results.append({
726             'k': k + 1,
727             'x': x.copy(),
728             'p': r.copy(),
729             'alpha': alpha,
730             'residual': residual
731         })
732
733     return pd.DataFrame(results)

```

#### 4.2.5 Conjugate Gradient Method

The Conjugate Gradient method is an iterative method for solving a linear system. The algorithm is as follows:

---

##### Algorithm 19 Conjugate Gradient Method

---

```

0:  $\mathbf{x}^{(0)}$ , an initial guess for the solution vector
0:  $\mathbf{r}^{(0)} \leftarrow \mathbf{b} - A \cdot \mathbf{x}^{(0)}$ ;
0:  $\mathbf{p}^{(0)} \leftarrow \mathbf{r}^{(0)}$ ;
0: for  $k = 1$  to  $\max$  iterations do
0:    $\mathbf{A}\mathbf{p} \leftarrow A \cdot \mathbf{p}^{(k-1)}$ ;
0:    $\alpha \leftarrow \frac{\mathbf{r}^{(k-1)} \cdot \mathbf{r}^{(k-1)}}{\mathbf{r}^{(k-1)} \cdot \mathbf{A}\mathbf{p}^{(k-1)}}$ ;
0:    $\mathbf{x}^{(k)} \leftarrow \mathbf{x}^{(k-1)} + \alpha \cdot \mathbf{p}^{(k-1)}$ ;
0:    $\mathbf{r}^{(k)} \leftarrow \mathbf{r}^{(k-1)} - \alpha \cdot \mathbf{A}\mathbf{p}^{(k-1)}$ ;
0:    $\beta \leftarrow \frac{\mathbf{r}^{(k)} \cdot \mathbf{r}^{(k)}}{\mathbf{r}^{(k-1)} \cdot \mathbf{r}^{(k-1)}}$ ;
0:    $\mathbf{p}^{(k)} \leftarrow \mathbf{r}^{(k)} + \beta \cdot \mathbf{p}^{(k-1)}$ ;
0: end for
0: return  $\mathbf{x}^{(k)}$ ; =0

```

---

Python snippet for the Conjugate Gradient method:

```

734 def conjugate_gradient(A, b, max_iterations):
735     x = np.zeros_like(b, dtype=np.float64)
736     r = b - A @ x
737     p = r.copy()
738     residuals = [np.linalg.norm(r)]
739     results = []

```

```

740     results.append({
741         'k': 0,
742         'x': x.copy(),
743         'p': p.copy(),
744         'r': r.copy(),
745         'alpha': np.nan,
746         'beta': np.nan,
747         'residual': residuals[0]
748     })
749
750     for k in range(max_iterations):
751         Ap = A @ p
752         alpha = np.dot(r, r) / np.dot(p, Ap)
753         x = x + alpha * p
754         r_new = r - alpha * Ap
755         residual = np.linalg.norm(r_new)
756         residuals.append(residual)
757         beta = np.dot(r_new, r_new) / np.dot(r, r)
758         p = r_new + beta * p
759         results.append({
760             'k': k + 1,
761             'x': x.copy(),
762             'p': p.copy(),
763             'r': r_new.copy(),
764             'alpha': alpha,
765             'beta': beta,
766             'residual': residual
767         })
768         r = r_new
769
770     return pd.DataFrame(results)

```

### 4.3 Python snippet for various method comparison

```

771 \begin{lstlisting}[style=custompython]
772 import numpy as np
773 import pandas as pd
774 import os
775 from scipy.optimize import linear_sum_assignment
776 import matplotlib.pyplot as plt
777
778 # Matrix preprocessing to create diagonally dominant matrix
779 def make_diagonally_dominant(A, b):
780     n = len(b)
781     A_new = A.copy()
782     b_new = b.copy()
783     col_order = np.arange(n)

```

```

784
785     for i in range(n):
786         if A_new[i, i] == 0:
787             for j in range(i + 1, n):
788                 if A_new[j, i] != 0:
789                     A_new[[i, j]] = A_new[[j, i]]
790                     b_new[[i, j]] = b_new[[j, i]]
791                     break
792             for k in range(i + 1, n):
793                 if A_new[i, k] != 0:
794                     A_new[:, [i, k]] = A_new[:, [k, i]]
795                     col_order[[i, k]] = col_order[[k, i]]
796                     break
797
798     cost = -np.abs(A_new)
799     row_ind, col_ind = linear_sum_assignment(cost)
800     A_new = A_new[row_ind][:, col_ind]
801     b_new = b_new[row_ind]
802     col_order = col_order[col_ind]
803
804     return A_new, b_new, col_order
805
806 # Jacobi method
807 def jacobi(A, b, max_iterations):
808     n = len(b)
809     x = np.zeros_like(b, dtype=np.float64)
810     results = []
811     results.append({'k': 0, 'x': x.copy(), 'residual': np.linalg.norm(A @ x - b)})
812
813     for k in range(max_iterations):
814         x_new = np.zeros_like(x)
815         for i in range(n):
816             sum_total = np.dot(A[i, :], x) - A[i, i] * x[i]
817             x_new[i] = (b[i] - sum_total) / A[i, i]
818         x = x_new.copy()
819         residual = np.linalg.norm(A @ x - b)
820         results.append({'k': k + 1, 'x': x.copy(), 'residual': residual})
821
822     return pd.DataFrame(results)
823
824 # Gauss-Seidel method
825 def gauss_seidel(A, b, max_iterations):
826     n = len(b)
827     x = np.zeros_like(b, dtype=np.float64)
828     results = []
829     results.append({'k': 0, 'x': x.copy(), 'residual': np.linalg.norm(A @ x - b)})
830

```

```

831     for k in range(max_iterations):
832         x_new = np.zeros_like(x)
833         for i in range(n):
834             sum_before = np.dot(A[i, :i], x_new[:i])
835             sum_after = np.dot(A[i, i+1:], x[i+1:])
836             x_new[i] = (b[i] - sum_before - sum_after) / A[i, i]
837         x = x_new.copy()
838         residual = np.linalg.norm(A @ x - b)
839         results.append({'k': k + 1, 'x': x.copy(), 'residual': residual})
840
841     return pd.DataFrame(results)
842
843 # SOR method
844 def SOR(A, b, max_iterations, w):
845     n = len(b)
846     x = np.zeros_like(b, dtype=np.float64)
847     results = []
848     results.append({'k': 0, 'x': x.copy(), 'residual': np.linalg.norm(A @ x - b)})
849
850     for k in range(max_iterations):
851         x_new = np.zeros_like(x)
852         for i in range(n):
853             sum_before = np.dot(A[i, :i], x_new[:i])
854             sum_after = np.dot(A[i, i+1:], x[i+1:])
855             x_new[i] = (1 - w) * x[i] + w * (b[i] - sum_before - sum_after) / A[i,
856                                     i]
857         x = x_new.copy()
858         residual = np.linalg.norm(A @ x - b)
859         results.append({'k': k + 1, 'x': x.copy(), 'residual': residual})
860
861     return pd.DataFrame(results)
862
863 # Steepest Descent method
864 def steepest_descent(A, b, max_iterations):
865     x = np.zeros_like(b, dtype=np.float64)
866     r = b - A @ x
867     residuals = [np.linalg.norm(r)]
868     results = []
869     results.append({
870         'k': 0,
871         'x': x.copy(),
872         'p': r.copy(),
873         'alpha': np.nan,
874         'residual': residuals[0]
875     })
876
877     for k in range(max_iterations):

```

```

877     Ar = A @ r
878     alpha = np.dot(r, r) / np.dot(r, Ar)
879     x = x + alpha * r
880     r = r - alpha * Ar
881     residual = np.linalg.norm(r)
882     residuals.append(residual)
883     results.append({
884         'k': k + 1,
885         'x': x.copy(),
886         'p': r.copy(),
887         'alpha': alpha,
888         'residual': residual
889     })
890
891     return pd.DataFrame(results)
892
893 # Conjugate Gradient method
894 def conjugate_gradient(A, b, max_iterations):
895     x = np.zeros_like(b, dtype=np.float64)
896     r = b - A @ x
897     p = r.copy()
898     residuals = [np.linalg.norm(r)]
899     results = []
900     results.append({
901         'k': 0,
902         'x': x.copy(),
903         'p': p.copy(),
904         'r': r.copy(),
905         'alpha': np.nan,
906         'beta': np.nan,
907         'residual': residuals[0]
908     })
909
910     for k in range(max_iterations):
911         Ap = A @ p
912         alpha = np.dot(r, r) / np.dot(p, Ap)
913         x = x + alpha * p
914         r_new = r - alpha * Ap
915         residual = np.linalg.norm(r_new)
916         residuals.append(residual)
917         beta = np.dot(r_new, r_new) / np.dot(r, r)
918         p = r_new + beta * p
919         results.append({
920             'k': k + 1,
921             'x': x.copy(),
922             'p': p.copy(),
923             'r': r_new.copy(),

```

```

924         'alpha': alpha,
925         'beta': beta,
926         'residual': residual
927     })
928     r = r_new
929
930     return pd.DataFrame(results)
931
932 # Matrix and vector definitions
933 A = np.array([...]) # Matrix definition
934 b = np.array([...]) # Vector definition
935 variables = [...] # Variable names
936
937 # Parameters
938 w = 0.965
939 max_iterations = 10
940
941 # Preprocessing
942 A_new, b_new, col_order = make_diagonally_dominant(A, b)
943 inv_col_order = np.argsort(col_order)
944
945 # Run methods
946 jacob_result = jacobi(A_new, b_new, max_iterations)
947 gs_result = gauss_seidel(A_new, b_new, max_iterations)
948 sor_result = SOR(A_new, b_new, max_iterations, w)
949 sd_result = steepest_descent(A, b, max_iterations)
950 cg_result = conjugate_gradient(A, b, max_iterations)
951
952 # Process and save results
953 output_dir = "06_linearsys/results"
954 os.makedirs(output_dir, exist_ok=True)
955
956 with pd.ExcelWriter(os.path.join(output_dir, "linear_system_results.xlsx")) as
    writer:
957     jacob_result.to_excel(writer, sheet_name='Jacobi', index=False)
958     gs_result.to_excel(writer, sheet_name='Gauss-Seidel', index=False)
959     sor_result.to_excel(writer, sheet_name='SOR', index=False)
960     sd_result.to_excel(writer, sheet_name='Steepest-Descent', index=False)
961     cg_result.to_excel(writer, sheet_name='Conjugate-Gradient', index=False)
962
963 # Plot residuals comparison
964 def plot_residuals_comparison(error_df, output_dir):
965     markers = ['o', 's', 'd', '^', 'v', 'p', '*', 'h', '+', 'x']
966     plt.figure(figsize=(10, 6))
967     plt.style.use('seaborn-v0_8-notebook')
968     for i, column in enumerate(error_df.columns):

```

```

969         plt.semilogy(error_df.index, error_df[column], marker=markerss[i], label=
           column)
970     plt.title('Residuals Comparison of Different Methods')
971     plt.xlabel('Iteration')
972     plt.ylabel('Residual')
973     plt.legend()
974     plt.grid(True)
975     plt.savefig(os.path.join(output_dir, "residuals_comparison.png"))
976     plt.show()
977
978 # Generate and display residuals comparison
979 error = pd.DataFrame({
980     'Jacobi': jacob_result['residual'],
981     'Gauss-Seidel': gs_result['residual'],
982     'SOR': sor_result['residual'],
983     'Steepest-Descent': sd_result['residual'],
984     'Conjugate-Gradient': cg_result['residual']
985 })
986 error.index = jacob_result['k']
987
988 print("Residuals Comparison:")
989 print(error.to_string())
990 plot_residuals_comparison(error, output_dir)

```

## 4.4 Results

### 4.4.1 Jacobian Method

Table 9: Results of Jacobian method (Part 1)

$k$	$w_{\text{CuFeS}_2}$	$w_{\text{FeS}_2}$	$w_{\text{C\_Slag}}$	$w_{\text{Flux}}$	$w_{\text{Fuel}}$	$w_{\text{O}_2}$	$w_{\text{N}_2}$	$w_{\text{Cu}_2\text{S}}$	$w_{\text{FeS}}$
0	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
1	100.0130	0.0000	10.0000	-17.9040	1.2350	-2.0370	76.6400	1.6583	0.0000
2	100.0130	17.6494	10.0000	-13.3429	1.2350	-0.7916	76.6400	44.9681	0.2902
3	82.3636	17.6494	10.0000	2.6411	1.2350	45.7248	76.6400	44.8056	7.8694
4	82.3636	14.5348	10.0000	19.8262	1.2350	48.6781	76.6400	36.5364	7.8410
5	85.4782	14.5348	10.0000	17.7470	1.2350	36.9182	76.6400	36.2235	6.3939
6	85.4782	15.0844	10.0000	12.6714	1.2350	36.5046	76.6400	37.7447	6.3391
7	84.9286	15.0844	10.0000	13.0697	1.2350	38.7062	76.6400	37.8234	6.6053
8	84.9286	14.9874	10.0000	14.0153	1.2350	38.7995	76.6400	37.5535	6.6191
9	85.0256	14.9874	10.0000	13.9573	1.2350	38.4005	76.6400	37.5385	6.5719
10	85.0256	15.0045	10.0000	13.7861	1.2350	38.3820	76.6400	37.5861	6.5692

Table 10: Results of Jacobian method (Part 2)

$k$	$w_{\text{Fe}_2\text{SiO}_4}$	$w_{\text{SiO}_2}$	$w_{\text{Ca}_2\text{SiO}_4}$	$w_{\text{Al}_2\text{O}_3}$	$w_{\text{Cu}_2\text{O}}$	$w_{\text{SO}_2}$	$w_{\text{CO}_2}$	Residual
0	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	127.8830
1	7.9325	0.0000	6.3641	3.7040	0.0000	0.0000	0.0000	59.7167
2	63.4141	-0.3831	6.3641	3.7040	0.1462	69.0011	4.5238	54.7847
3	78.0863	12.4737	6.3641	3.7040	0.7097	70.1746	4.5238	23.4513
4	59.5129	15.8737	6.3641	3.7040	0.9913	52.4237	4.5238	13.2461
5	56.8973	11.5697	6.3641	3.7040	0.8361	52.4525	4.5238	5.8591
6	60.3020	10.9636	6.3641	3.7040	0.7653	55.8026	4.5238	2.4705
7	60.8328	11.7525	6.3641	3.7040	0.7939	55.8161	4.5238	1.0856
8	60.2194	11.8755	6.3641	3.7040	0.8074	55.2075	4.5238	0.4449
9	60.1210	11.7334	6.3641	3.7040	0.8024	55.2027	4.5238	0.1958
10	60.2295	11.7106	6.3641	3.7040	0.7999	55.3107	4.5238	0.0787

#### 4.4.2 Gauss-Seidel Method

Table 11: Results of Gauss-Seidel method (Part 1)

$k$	$w_{\text{CuFeS}_2}$	$w_{\text{FeS}_2}$	$w_{\text{C\_Slag}}$	$w_{\text{Flux}}$	$w_{\text{Fuel}}$	$w_{\text{O}_2}$	$w_{\text{N}_2}$	$w_{\text{Cu}_2\text{S}}$	$w_{\text{FeS}}$
0	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
1	100.0130	17.6494	10.0000	-15.5639	1.2350	-0.7916	76.6400	1.6583	0.2902
2	82.3636	14.5348	10.0000	9.1907	1.2350	13.0825	76.6400	44.8570	7.8499
3	85.4782	15.0844	10.0000	16.9724	1.2350	42.6538	76.6400	36.1849	6.3323
4	84.9286	14.9874	10.0000	13.2262	1.2350	37.7355	76.6400	37.8304	6.6203
5	85.0256	15.0045	10.0000	13.9297	1.2350	38.5695	76.6400	37.5370	6.5690
6	85.0085	15.0015	10.0000	13.8003	1.2350	38.4232	76.6400	37.5891	6.5781
7	85.0115	15.0020	10.0000	13.8232	1.2350	38.4489	76.6400	37.5799	6.5765
8	85.0110	15.0019	10.0000	13.8192	1.2350	38.4443	76.6400	37.5816	6.5768
9	85.0111	15.0020	10.0000	13.8199	1.2350	38.4451	76.6400	37.5813	6.5767
10	85.0110	15.0020	10.0000	13.8198	1.2350	38.4450	76.6400	37.5813	6.5767

Table 12: Results of Gauss-Seidel method (Part 2)

$k$	$w_{\text{Fe}_2\text{SiO}_4}$	$w_{\text{SiO}_2}$	$w_{\text{Ca}_2\text{SiO}_4}$	$w_{\text{Al}_2\text{O}_3}$	$w_{\text{Cu}_2\text{O}}$	$w_{\text{SO}_2}$	$w_{\text{CO}_2}$	Residual
0	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	127.8830
1	7.9325	1.8382	6.3641	3.7040	0.0999	-0.8801	0.0000	70.5052
2	78.0863	15.8737	6.3641	3.7040	1.0260	64.7117	4.5238	39.1574
3	56.8869	10.9611	6.3641	3.7040	0.7590	53.6933	4.5238	7.9654
4	60.8406	11.8773	6.3641	3.7040	0.8088	55.5766	4.5238	1.4201
5	60.1196	11.7103	6.3641	3.7040	0.7997	55.2459	4.5238	0.2538
6	60.2474	11.7399	6.3641	3.7040	0.8013	55.3041	4.5238	0.0448
7	60.2248	11.7346	6.3641	3.7040	0.8010	55.2938	4.5238	0.0079
8	60.2288	11.7356	6.3641	3.7040	0.8011	55.2956	4.5238	0.0014
9	60.2281	11.7354	6.3641	3.7040	0.8011	55.2953	4.5238	0.0002
10	60.2282	11.7354	6.3641	3.7040	0.8011	55.2954	4.5238	0.0000



#### 4.4.3 SOR Method

Table 13: Results of SOR method (Part 1)

$k$	$w_{\text{CuFeS}_2}$	$w_{\text{FeS}_2}$	$w_{\text{C\_Slag}}$	$w_{\text{Flux}}$	$w_{\text{Fuel}}$	$w_{\text{O}_2}$	$w_{\text{N}_2}$	$w_{\text{Cu}_2\text{S}}$	$w_{\text{FeS}}$
0	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
1	96.5125	16.4355	9.6500	-15.0982	1.1918	-0.8060	73.9576	1.6003	0.2702
2	84.0302	14.8851	9.9878	6.6312	1.2335	11.6050	76.5461	41.8883	7.0833
3	85.0895	15.0112	9.9996	15.7936	1.2349	39.9094	76.6367	37.1916	6.5286
4	85.0049	15.0012	9.9999	13.8372	1.2350	38.3083	76.6399	37.6047	6.5790
5	85.0115	15.0020	10.0000	13.8335	1.2350	38.4577	76.6400	37.5787	6.5764
6	85.0110	15.0019	10.0000	13.8201	1.2350	38.4444	76.6400	37.5814	6.5767
7	85.0111	15.0020	10.0000	13.8199	1.2350	38.4451	76.6400	37.5813	6.5767
8	85.0110	15.0020	10.0000	13.8198	1.2350	38.4450	76.6400	37.5813	6.5767
9	85.0111	15.0020	10.0000	13.8198	1.2350	38.4450	76.6400	37.5813	6.5767
10	85.0110	15.0020	10.0000	13.8198	1.2350	38.4450	76.6400	37.5813	6.5767

Table 14: Results of SOR method (Part 2)

$k$	$w_{\text{Fe}_2\text{SiO}_4}$	$w_{\text{SiO}_2}$	$w_{\text{Ca}_2\text{SiO}_4}$	$w_{\text{Al}_2\text{O}_3}$	$w_{\text{Cu}_2\text{O}}$	$w_{\text{SO}_2}$	$w_{\text{CO}_2}$	Residual
0	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	127.8830
1	7.6548	1.7118	6.1413	3.5744	0.0924	-0.8126	0.0000	66.8977
2	72.7735	14.2650	6.3563	3.6995	0.9229	60.5085	4.2127	35.2671
3	59.4798	11.6592	6.3638	3.7038	0.7971	54.8835	4.5076	2.9772
4	60.3054	11.7501	6.3640	3.7040	0.8018	55.3325	4.5231	0.1778
5	60.2244	11.7351	6.3641	3.7040	0.8011	55.2930	4.5238	0.0213
6	60.2288	11.7355	6.3641	3.7040	0.8011	55.2956	4.5238	0.0009
7	60.2282	11.7354	6.3641	3.7040	0.8011	55.2953	4.5238	0.0002
8	60.2282	11.7354	6.3641	3.7040	0.8011	55.2953	4.5238	0.0000
9	60.2282	11.7354	6.3641	3.7040	0.8011	55.2953	4.5238	0.0000
10	60.2282	11.7354	6.3641	3.7040	0.8011	55.2953	4.5238	0.0000

#### 4.4.4 Steepest Descent Method

Table 15: Results of Steepest Descent method (Part 1)

$k$	$w_{\text{CuFeS}_2}$	$w_{\text{FeS}_2}$	$w_{\text{C\_Slag}}$	$w_{\text{Flux}}$	$w_{\text{Fuel}}$	$w_{\text{O}_2}$
0	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
1	$1.19 \times 10^1$	$3.89 \times 10^1$	0.0000	$1.82 \times 10^1$	0.0000	$1.60 \times 10^2$
2	$2.67 \times 10^2$	$-2.73 \times 10^1$	$-3.23 \times 10^1$	$9.12 \times 10^2$	$4.75 \times 10^2$	$8.61 \times 10^2$
3	$1.79 \times 10^2$	$-2.65 \times 10^3$	$-3.95 \times 10^2$	$-1.84 \times 10^3$	$-1.08 \times 10^3$	$-2.72 \times 10^3$
4	$-4.03 \times 10^3$	$-1.20 \times 10^4$	$2.01 \times 10^4$	$7.20 \times 10^4$	$2.56 \times 10^4$	$1.05 \times 10^4$
5	$-2.13 \times 10^3$	$4.62 \times 10^3$	$2.97 \times 10^3$	$2.96 \times 10^4$	$7.80 \times 10^4$	$3.19 \times 10^5$

Table 16: Results of Steepest Descent method (Part 2)

$k$	$w_{\text{Cu2S}}$	$w_{\text{FeS}}$	$w_{\text{Fe2SiO4}}$	$w_{\text{SiO2}}$	$w_{\text{Ca2SiO4}}$	$w_{\text{Al2O3}}$
0	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
1	$3.31 \times 10^1$	0.0000	0.0000	0.0000	$8.95 \times 10^2$	0.0000
2	$2.37 \times 10^1$	$-1.00 \times 10^1$	$1.79 \times 10^2$	$7.70 \times 10^2$	$-7.94 \times 10^1$	$6.41 \times 10^1$
3	$-3.87 \times 10^2$	$-5.76 \times 10^1$	$1.46 \times 10^3$	$2.33 \times 10^2$	$-1.45 \times 10^2$	$2.35 \times 10^3$
4	$1.54 \times 10^3$	$1.90 \times 10^{-1}$	$-2.02 \times 10^4$	$1.94 \times 10^4$	$-3.55 \times 10^3$	$-6.77 \times 10^3$
5	$-6.83 \times 10^4$	$6.61 \times 10^2$	$3.79 \times 10^4$	$-1.52 \times 10^4$	$-7.58 \times 10^4$	$-9.89 \times 10^4$

Table 17: Results of Steepest Descent method (Part 3)

$k$	$w_{\text{SO2}}$	$w_{\text{CO2}}$	$\alpha$	$\beta$	Residual
0	0.0000	0.0000			$1.28 \times 10^2$
1	$1.10 \times 10^1$	$6.86 \times 10^2$	$8.95 \times 10^0$		$8.34 \times 10^2$
2	$-4.08 \times 10^2$	$-6.78 \times 10^1$	$-4.08 \times 10^2$	$5.97 \times 10^{-1}$	$6.45 \times 10^2$
3	$7.59 \times 10^1$	$2.52 \times 10^2$	$2.52 \times 10^2$	$1.99 \times 10^{-1}$	$2.88 \times 10^2$
4	$-1.47 \times 10^4$	$5.00 \times 10^3$	$-2.44 \times 10^3$	$-1.19 \times 10^2$	$3.01 \times 10^4$
5	$1.54 \times 10^4$	$-4.45 \times 10^3$	$2.52 \times 10^3$	$1.16 \times 10^{-2}$	$3.11 \times 10^4$

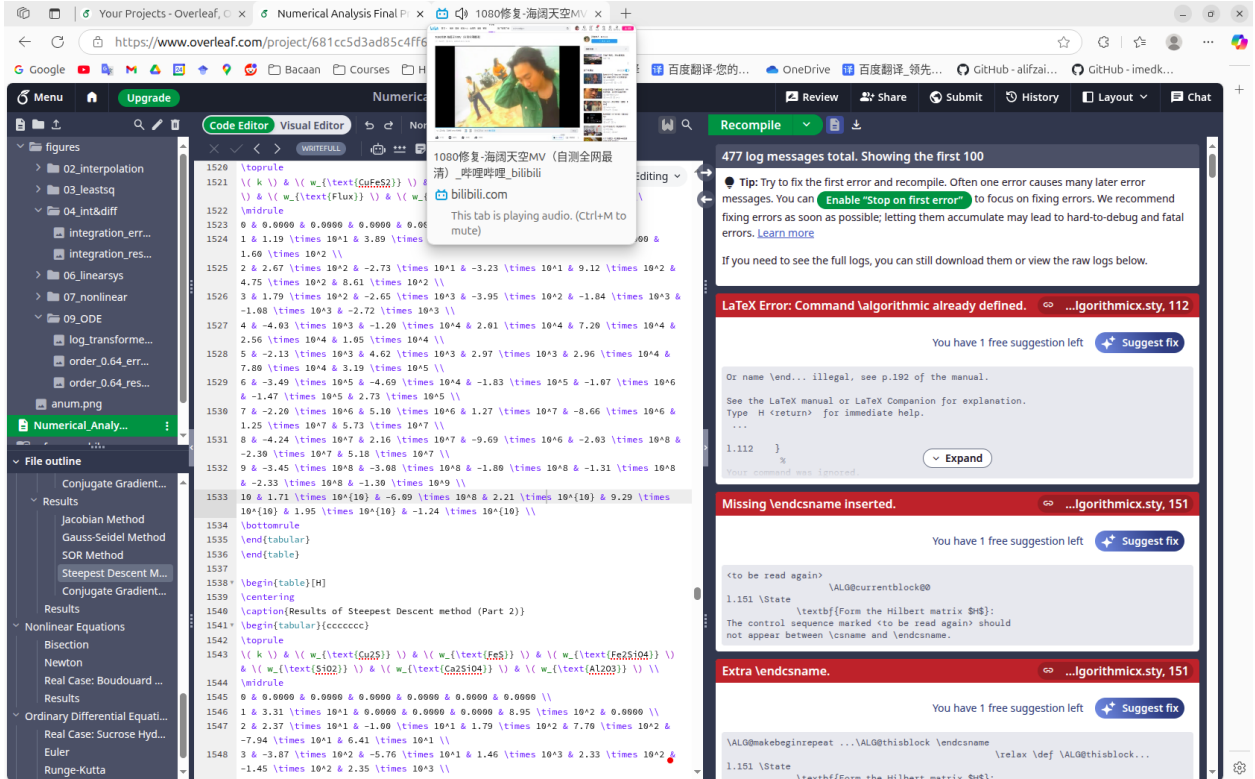


Figure 24: Unable to compile due to large number

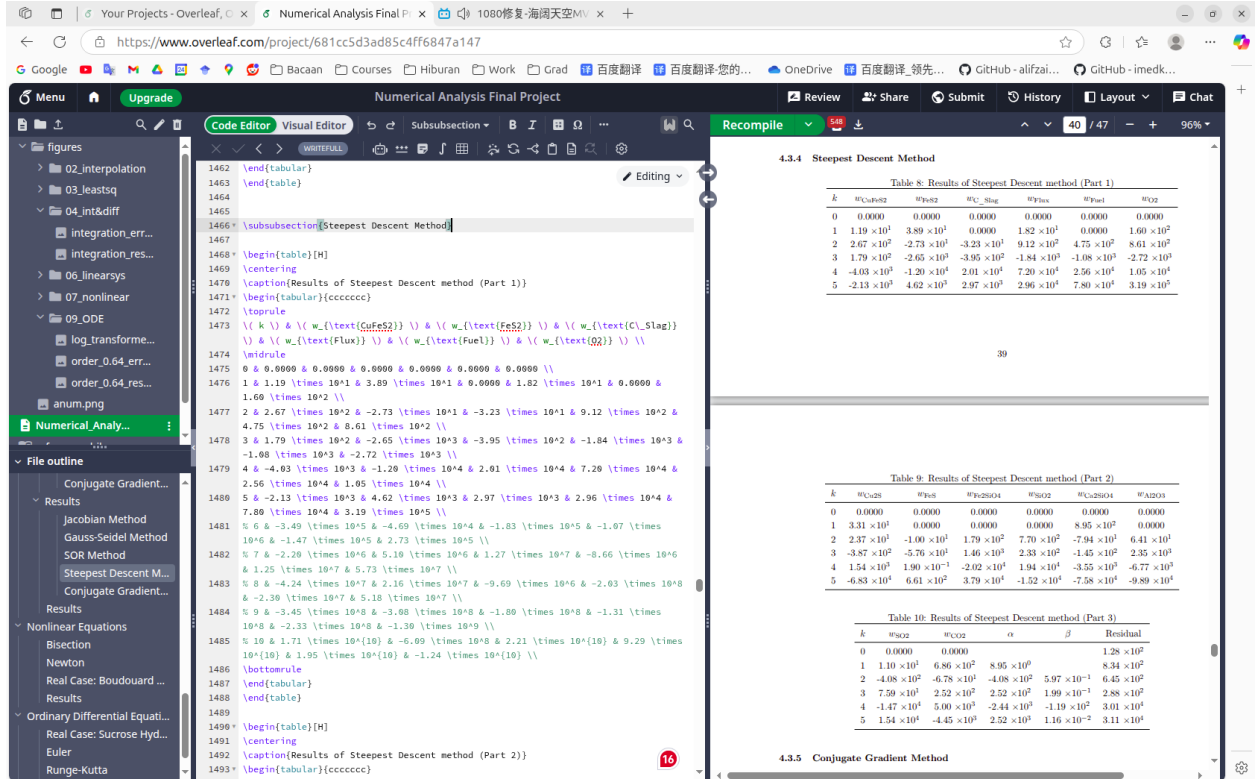


Figure 25: Only show half of max iteration :(

#### 4.4.5 Conjugate Gradient Method

Table 18: Results of Conjugate Gradient method (Part 1)

$k$	$w_{\text{CuFeS}_2}$	$w_{\text{FeS}_2}$	$w_{\text{C\_Sla}}g$	$w_{\text{Flux}}$	$w_{\text{Fuel}}$	$w_{\text{O}_2}$	$w_{\text{N}_2}$
0	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
1	11.8534	38.8883	0.0000	18.2230	0.0000	160.1691	37.0633
2	26.4679	-31.0606	-4.2131	106.0731	62.0286	-0.8353	170.2829
3	39.1477	16.3453	-2.1001	148.9784	77.9697	156.0524	198.8193
4	-214.4401	-7050.3375	-1873.1774	-9624.0332	-4274.7193	-14682.9149	4999.7204
5	363.5734	7269.9871	1848.1179	10119.7885	4540.7178	15419.3319	-4452.4879
6	95.7469	-157.5146	-116.9182	-150.8443	-33.9928	-175.9652	587.9656
7	130.9044	63.2694	-93.9381	120.4240	93.1006	237.1970	557.1989
8	311.5840	1977.9058	165.9106	2580.0815	1194.4393	3198.6350	8.6722
9	-179.4649	-4390.7281	-797.0186	-5750.2975	-2519.0523	-6619.1756	2130.9367
10	342.5440	1710.9291	78.3454	2158.3552	1012.5862	2784.3617	236.2954

Table 19: Results of Conjugate Gradient method (Part 2)

$k$	$w_{\text{Cu}_2\text{S}}$	$w_{\text{FeS}}$	$w_{\text{Fe}_2\text{SiO}_4}$	$w_{\text{SiO}_2}$	$w_{\text{Ca}_2\text{SiO}_4}$	$w_{\text{Al}_2\text{O}_3}$	$w_{\text{Cu}_2\text{O}}$
0	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
1	33.1360	0.0000	0.0000	0.0000	$8.95 \times 10^2$	0.0000	$8.95 \times 10^1$
2	-20.3315	-1.3067	$2.34 \times 10^1$	$-5.32 \times 10^2$	$-1.04 \times 10^1$	$-5.49 \times 10^1$	$-6.78 \times 10^1$
3	8.1490	-1.0944	$1.58 \times 10^2$	$1.58 \times 10^2$	$-1.34 \times 10^1$	$1.59 \times 10^1$	$-1.42 \times 10^1$
4	-2436.7036	-118.6226	$-2.14 \times 10^3$	$-7.05 \times 10^3$	$-1.87 \times 10^3$	$-9.62 \times 10^3$	$-4.27 \times 10^3$
5	2519.1301	116.9826	$3.64 \times 10^2$	$7.27 \times 10^3$	$1.85 \times 10^3$	$1.01 \times 10^4$	$4.54 \times 10^3$
6	-50.6906	-6.4989	$9.57 \times 10^1$	$-1.58 \times 10^2$	$-1.17 \times 10^2$	$-1.51 \times 10^2$	$-3.40 \times 10^1$
7	32.0940	-3.7953	$1.31 \times 10^2$	$6.33 \times 10^1$	$-9.39 \times 10^1$	$1.20 \times 10^2$	$9.31 \times 10^1$
8	823.9719	26.8669	$3.12 \times 10^2$	$1.98 \times 10^3$	$1.66 \times 10^2$	$2.58 \times 10^3$	$1.19 \times 10^3$
9	-1817.3784	-80.2385	$-1.79 \times 10^2$	$-4.39 \times 10^3$	$-7.97 \times 10^2$	$-5.75 \times 10^3$	$-2.52 \times 10^3$
10	712.1424	20.0331	$3.43 \times 10^2$	$1.71 \times 10^3$	$7.83 \times 10^1$	$2.16 \times 10^3$	$1.01 \times 10^3$

Table 20: Results of Conjugate Gradient method (Part 3)

$k$	$w_{\text{SO}_2}$	$w_{\text{CO}_2}$	$\alpha$	$\beta$	Residual
0	0.0000	0.0000			127.8830
1	$1.10 \times 10^1$	$6.86 \times 10^2$	$8.95 \times 10^0$		834.2690
2	$-4.08 \times 10^2$	$-6.78 \times 10^1$	$-4.08 \times 10^2$	0.5970	644.5874
3	$7.59 \times 10^1$	0.2580	0.2580	0.1991	287.5950
4	$-1.47 \times 10^4$	$5.00 \times 10^3$	$-2.44 \times 10^3$	$-1.19 \times 10^2$	30098.1827
5	$1.54 \times 10^4$	$-4.45 \times 10^3$	$2.52 \times 10^3$	0.0116	31142.3866
6	$-1.76 \times 10^2$	$5.88 \times 10^2$	$-5.07 \times 10^1$	-0.0056	801.7977
7	$5.57 \times 10^2$	$3.21 \times 10^1$	$3.21 \times 10^1$	0.2083	717.6400
8	$8.67 \times 10^0$	$1.83 \times 10^1$	$1.83 \times 10^1$	$1.82 \times 10^1$	6810.7401
9	$2.13 \times 10^3$	$-1.82 \times 10^3$	$-1.82 \times 10^3$	-0.0672	14524.4245
10	$2.36 \times 10^2$	0.0142	0.0142	0.1699	5987.2638

## 4.5 Comparison

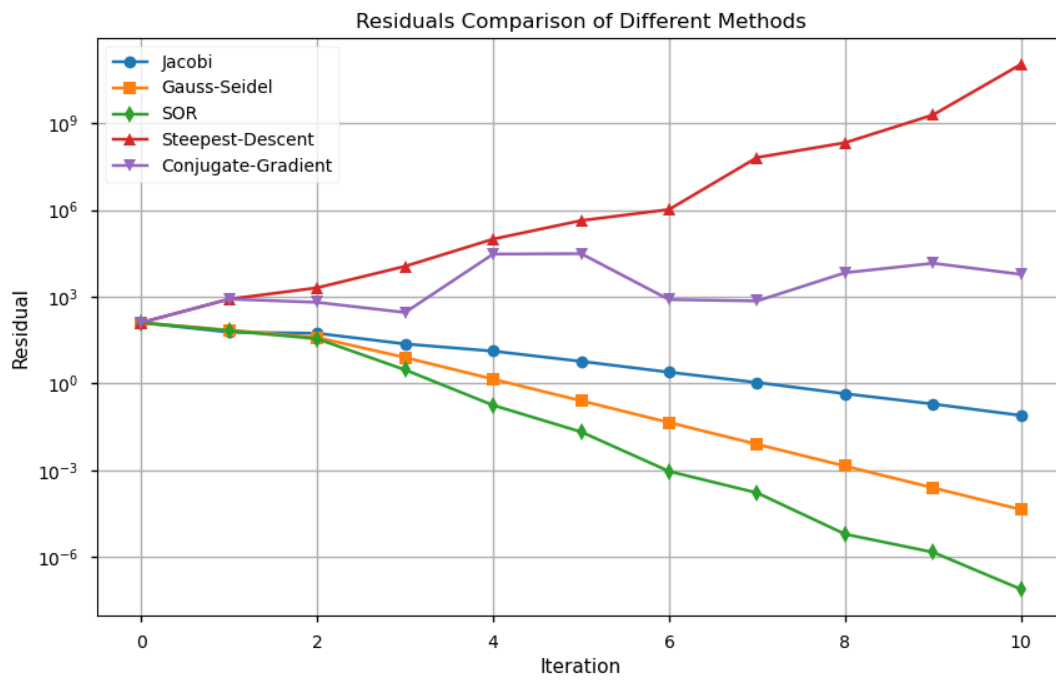


Figure 26: Residual comparison from different method

## 5 Nonlinear Equations

### 5.1 Real Case: Boudouard Reaction Equilibrium

The Boudouard reaction is a chemical equilibrium reaction that describes the conversion of carbon monoxide (CO) to carbon dioxide (CO<sub>2</sub>) and solid carbon (C) at high temperatures. The reaction is represented as:



This reaction is important in various industrial processes, such as the production of synthesis gas and the reduction of iron ore.

Given the fraction of CO ( $x_{\text{CO}}$ ) in the gas mixture, the equilibrium constant  $K$  for the Boudouard reaction can be expressed as:

$$K = \frac{P_{\text{CO}_2} \cdot P_{\text{C}}}{P_{\text{CO}}^2} \quad (75)$$

Where:

- $P_{\text{CO}}$  is the partial pressure of CO.
- $P_{\text{CO}_2}$  is the partial pressure of CO<sub>2</sub>.
- $P_{\text{C}}$  is the partial pressure of solid carbon (which is often considered to be 1 atm).

Given  $x_{\text{CO}} = \frac{n_{\text{CO}}}{n_{\text{CO}} + n_{\text{CO}_2}}$ , we can express the partial pressures in terms of  $x_{\text{CO}}$ :

$$P_{\text{CO}} = x_{\text{CO}} \cdot P_{\text{total}} \quad (76)$$

$$P_{\text{CO}_2} = (1 - x_{\text{CO}}) \cdot P_{\text{total}} \quad (77)$$

Assuming  $P_{\text{total}} = 1$  atm for simplicity, the equilibrium constant  $K$  becomes:

$$K = \frac{(1 - x_{\text{CO}})}{x_{\text{CO}}^2} \quad (78)$$

Taking the natural logarithm of both sides:

$$\ln K = \ln \left( \frac{1 - x_{\text{CO}}}{x_{\text{CO}}^2} \right) \quad (79)$$

The Gibbs free energy change ( $\Delta G$ ) for the reaction can be related to the equilibrium constant  $K$  by:

$$\Delta G = -RT \ln K \quad (80)$$

Where:

- $R$  is the universal gas constant.
- $T$  is the temperature in Kelvin.

The enthalpy change ( $\Delta H$ ) and entropy change ( $\Delta S$ ) for the reaction can be calculated using the Shomate equation parameters. The function  $f(T)$  representing the equilibrium condition is:

$$f(T) = \ln K + \frac{\Delta H(T)}{RT} - \frac{\Delta S(T)}{R} \quad (81)$$

The Shomate parameters for CO, CO<sub>2</sub>, and C(s) are given as follows:

$$\begin{aligned} \text{CO: } & A_1 = 25.56759, \quad B_1 = 6.096130, \quad C_1 = 4.054656, \quad D_1 = -2.671301, \quad E_1 = 0.131021 \\ \text{CO}_2: & A_2 = 24.99735, \quad B_2 = 55.18696, \quad C_2 = -33.69137, \quad D_2 = 7.948387, \quad E_2 = -0.136638 \\ \text{C(s): } & A_3 = 17.7289, \quad B_3 = 28.0988, \quad C_3 = -4.21434, \quad D_3 = 0.218050, \quad E_3 = -0.000281 \end{aligned} \quad (82)$$

The  $\Delta$  parameters for the reaction  $2\text{CO} \rightarrow \text{CO}_2 + \text{C}$  are calculated as:

$$\begin{aligned} \Delta A &= A_2 + A_3 - 2A_1 \\ \Delta B &= B_2 + B_3 - 2B_1 \\ \Delta C &= C_2 + C_3 - 2C_1 \\ \Delta D &= D_2 + D_3 - 2D_1 \\ \Delta E &= E_2 + E_3 - 2E_1 \end{aligned} \quad (83)$$

The enthalpy change ( $\Delta H$ ) and entropy change ( $\Delta S$ ) as functions of temperature are given by:

$$\begin{aligned} \Delta H(T) &= \Delta H_{298} + \Delta A(T - 298) + \frac{\Delta B}{1000} \left( \frac{T^2}{2} - \frac{298^2}{2} \right) + \frac{\Delta C}{10^6} \left( \frac{T^3}{3} - \frac{298^3}{3} \right) \\ &+ \frac{\Delta D}{10^9} \left( \frac{T^4}{4} - \frac{298^4}{4} \right) + \Delta E \times 10^6 \left( -\frac{1}{T} + \frac{1}{298} \right) \end{aligned} \quad (84)$$

$$\begin{aligned} \Delta S(T) &= \Delta S_{298} + \Delta A \ln \left( \frac{T}{298} \right) + \frac{\Delta B}{1000} (T - 298) + \frac{\Delta C}{2 \times 10^6} (T^2 - 298^2) \\ &+ \frac{\Delta D}{3 \times 10^9} (T^3 - 298^3) + \Delta E \times 10^6 \left( -\frac{1}{2T^2} + \frac{1}{2 \times 298^2} \right) \end{aligned} \quad (85)$$

Where:

- $\Delta H_{298} = -172459 \text{ J/mol}$
- $\Delta S_{298} = -175.79 \text{ J/(mol}\cdot\text{K)}$
- $R = 8.314 \text{ J/(mol}\cdot\text{K)}$

## 5.2 Method

### 5.2.1 Bisection

The Bisection method is a root-finding method that repeatedly bisects an interval and then selects a subinterval in which a root must lie for further processing. The algorithm is as follows:

---

**Algorithm 20** Bisection Method

---

**Require:** Function  $f$ , interval  $[a, b]$ , maximum iterations `max_iter`

**Ensure:** Approximation of the root of  $f(x) = 0$

0: Ensure  $f(a) \cdot f(b) < 0$  (i.e.,  $f$  changes sign over  $[a, b]$ )

0: Initialize error  $\leftarrow b - a$

0: **for**  $n = 1$  to `max_iter` **do**

0:   Compute the midpoint  $c \leftarrow \frac{a+b}{2}$

0:   Evaluate  $f(c)$

0:   Update the error error  $\leftarrow b - a$

0:   **if**  $f(a) \cdot f(c) < 0$  **then**

0:      $b \leftarrow c$

0:   **else**

0:      $a \leftarrow c$

0:   **end if**

0: **end for**

0: **return**  $c$  as the best approximation  $= 0$

---

Python snippet for the bisection method:

```
992 def bisection(x_C0, T_low=600, T_high=1200, max_iter=100):
993     iterations = []
994     for n in range(max_iter):
995         T_mid = (T_low + T_high) / 2
996         F_mid = f(T_mid, x_C0)
997         F_low = f(T_low, x_C0)
998         error = T_high - T_low
999         iterations.append([n, T_mid, F_mid, error])
1000         if F_mid * F_low < 0:
1001             T_high = T_mid
1002         else:
1003             T_low = T_mid
1004     return pd.DataFrame(iterations, columns=["Iteration", "T", "f(T)", "Error"])
```

### 5.2.2 Newton

The Newton-Raphson method is an iterative root-finding algorithm that uses the first derivative of the function to approximate the root. The algorithm is as follows:



---

**Algorithm 21** Newton Method

---

**Require:** Function  $f$ , initial guess  $x_0$ , maximum iterations  $\text{max\_iter}$ **Ensure:** Approximation of the root of  $f(x) = 0$ 

```
0: Initialize  $x \leftarrow x_0$ 
0: for  $n = 1$  to  $\text{max\_iter}$  do
0:   Compute  $f(x)$  and its derivative  $f'(x)$ 
0:   Update the guess  $x_{\text{new}} \leftarrow x - \frac{f(x)}{f'(x)}$ 
0:   Compute the error  $\text{error} \leftarrow |x_{\text{new}} - x|$ 
0:   Update  $x \leftarrow x_{\text{new}}$ 
0: end for
0: return  $x$  as the best approximation  $=0$ 
```

---

Python snippet for the newton method:

```
1005 def newton_raphson(x_CO, T_guess=800, tol=1e-6, max_iter=100):
1006     T = T_guess
1007     iterations = []
1008     for n in range(max_iter):
1009         F = f(T, x_CO)
1010         dT = 1e-3
1011         F_plus = f(T + dT, x_CO)
1012         dFdT = (F_plus - F) / dT
1013         T_new = T - F / dFdT
1014         error = abs(T_new - T)
1015         iterations.append([n, T, F, error])
1016         # if error < tol:
1017         #     break
1018         T = T_new
1019     return pd.DataFrame(iterations, columns=["Iteration", "T", "f(T)", "Error"])
```

### 5.3 Python Snippet for various method

```
1020 \begin{lstlisting}[style=custompython]
1021 import numpy as np
1022 import pandas as pd
1023 import matplotlib.pyplot as plt
1024 import os
1025
1026 # Shomate parameters (CO, CO''C, C(s))
1027 A1, B1, C1, D1, E1 = 25.56759, 6.096130, 4.054656, -2.671301, 0.131021 # CO
1028 A2, B2, C2, D2, E2 = 24.99735, 55.18696, -33.69137, 7.948387, -0.136638 # CO''C
1029 A3, B3, C3, D3, E3 = 17.7289, 28.0988, -4.21434, 0.218050, -0.000281 # C(s)
1030
1031 # 'T parameters for 2CO 'EŠ CO''C + C
1032 delta_A = A2 + A3 - 2*A1
1033 delta_B = B2 + B3 - 2*B1
1034 delta_C = C2 + C3 - 2*C1
1035 delta_D = D2 + D3 - 2*D1
```

```

1036 delta_E = E2 + E3 - 2*E1
1037
1038 # Standard values
1039 delta_H_298 = -172459 # J/mol
1040 delta_S_298 = -175.79 # J/(mol·K)
1041 R = 8.314
1042
1043 # Functions for enthalpy and entropy changes
1044 def delta_H(T):
1045     term1 = delta_A * (T - 298)
1046     term2 = (delta_B / 1000) * (T**2 / 2 - 298**2 / 2)
1047     term3 = (delta_C / 1e6) * (T**3 / 3 - 298**3 / 3)
1048     term4 = (delta_D / 1e9) * (T**4 / 4 - 298**4 / 4)
1049     term5 = delta_E * 1e6 * (-1/T + 1/298)
1050     return delta_H_298 + term1 + term2 + term3 + term4 + term5
1051
1052 def delta_S(T):
1053     term1 = delta_A * np.log(T / 298)
1054     term2 = (delta_B / 1000) * (T - 298)
1055     term3 = (delta_C / 2e6) * (T**2 - 298**2)
1056     term4 = (delta_D / 3e9) * (T**3 - 298**3)
1057     term5 = delta_E * 1e6 * (-1/(2*T**2) + 1/(2*298**2))
1058     return delta_S_298 + term1 + term2 + term3 + term4 + term5
1059
1060 # Equilibrium function
1061 def f(T, x_CO):
1062     K = (1 - x_CO) / (x_CO**2)
1063     lnK = np.log(K)
1064     dH = delta_H(T)
1065     dS = delta_S(T)
1066     return lnK + dH/(R*T) - dS/R
1067
1068 # Newton-Raphson Solver
1069 def newton_raphson(x_CO, T_guess=800, tol=1e-6, max_iter=100):
1070     T = T_guess
1071     iterations = []
1072     for n in range(max_iter):
1073         F = f(T, x_CO)
1074         dT = 1e-3
1075         F_plus = f(T + dT, x_CO)
1076         dFdT = (F_plus - F) / dT
1077         T_new = T - F / dFdT
1078         error = abs(T_new - T)
1079         iterations.append([n, T, F, error])
1080         T = T_new
1081     return pd.DataFrame(iterations, columns=["Iteration", "T", "f(T)", "Error"])
1082

```

```

1083 # Bisection Solver
1084 def bisection(x_CO, T_low=600, T_high=1200, max_iter=100):
1085     iterations = []
1086     for n in range(max_iter):
1087         T_mid = (T_low + T_high) / 2
1088         F_mid = f(T_mid, x_CO)
1089         F_low = f(T_low, x_CO)
1090         error = T_high - T_low
1091         iterations.append([n, T_mid, F_mid, error])
1092         if F_mid * F_low < 0:
1093             T_high = T_mid
1094         else:
1095             T_low = T_mid
1096     return pd.DataFrame(iterations, columns=["Iteration", "T", "f(T)", "Error"])
1097
1098 # Solve for different x_CO values
1099 x_CO_values = [0.1, 0.3, 0.5, 0.7, 0.9]
1100 results_dir = "07_nonlinear/results"
1101 os.makedirs(results_dir, exist_ok=True)
1102
1103 # Generate and save results
1104 for x_CO in x_CO_values:
1105     df_nr = newton_raphson(x_CO, max_iter=20)
1106     df_bs = bisection(x_CO, max_iter=20)
1107     with pd.ExcelWriter(f"{results_dir}/xCO_{x_CO:.1f}_results.xlsx") as writer:
1108         df_nr.to_excel(writer, sheet_name="Newton-Raphson", index=False)
1109         df_bs.to_excel(writer, sheet_name="Bisection", index=False)
1110
1111 # Plot x_CO vs. T
1112 plt.figure(figsize=(8, 5))
1113 x_plot = x_CO_values
1114 T_plot_nr = [newton_raphson(x, max_iter=20).iloc[-1]["T"] for x in x_plot]
1115 plt.plot(x_plot, T_plot_nr, 'r-', marker='o', label="Newton")
1116 plt.xlabel(r"$x_{\mathrm{CO}}$ = CO/(CO+CO'ĈĈ)")
1117 plt.ylabel("Temperature (K)")
1118 plt.title("Boudouard Reaction Equilibrium")
1119 plt.grid(True)
1120 plt.savefig(f"{results_dir}/xCO_vs_T.png")
1121 plt.close()
1122
1123 # Plot error convergence for Newton-Raphson
1124 plt.figure(figsize=(10, 6))
1125 markers = ['o', 's', 'd', '^', 'v', 'p', '*', 'h', '+', 'x']
1126 for i, x_CO in enumerate(x_CO_values):
1127     df = pd.read_excel(f"{results_dir}/xCO_{x_CO:.1f}_results.xlsx", sheet_name="
        Newton-Raphson")

```

```

1128     plt.semilogy(df["Iteration"], df["Error"], marker=markerss[i], label=f"$x_{\{\backslash\}
        \mathrm{\{CO\}}\}\}$ = \{x_{CO}\}")
1129 plt.xlabel("Iteration")
1130 plt.ylabel("Error (log scale)")
1131 plt.title("Newton Error Convergence")
1132 plt.grid(True, which="both", ls="--")
1133 plt.legend()
1134 plt.tight_layout()
1135 plt.savefig(f"{results_dir}/newton_error_convergence.png")
1136 plt.close()
1137
1138 # Plot error convergence for Bisection
1139 plt.figure(figsize=(10, 6))
1140 for i, x_CO in enumerate(x_CO_values):
1141     df = pd.read_excel(f"{results_dir}/xCO_{x_CO:.1f}_results.xlsx", sheet_name="
        Bisection")
1142     plt.semilogy(df["Iteration"], df["Error"], marker=markerss[i], label=f"$x_{\{\backslash\}
        \mathrm{\{CO\}}\}\}$ = \{x_{CO}\}")
1143 plt.xlabel("Iteration")
1144 plt.ylabel("Error (log scale)")
1145 plt.title("Bisection Error Convergence")
1146 plt.grid(True, which="both", ls="--")
1147 plt.legend()
1148 plt.tight_layout()
1149 plt.savefig(f"{results_dir}/bisection_error_convergence.png")
1150 plt.close()
1151
1152 # Plot value convergence for Newton-Raphson
1153 plt.figure(figsize=(10, 6))
1154 for i, x_CO in enumerate(x_CO_values):
1155     df = pd.read_excel(f"{results_dir}/xCO_{x_CO:.1f}_results.xlsx", sheet_name="
        Newton-Raphson")
1156     plt.plot(df["Iteration"], df["T"], marker=markerss[i], label=f"T at $x_{\{\backslash\}
        \mathrm{\{CO\}}\}\}$ = \{x_{CO}\}")
1157 plt.xlabel("Iteration")
1158 plt.ylabel("T (K)")
1159 plt.title("Newton Temperature Convergence")
1160 plt.grid(True, which="both", ls="--")
1161 plt.legend()
1162 plt.tight_layout()
1163 plt.savefig(f"{results_dir}/Newton_Temperature_convergence.png")
1164 plt.close()
1165
1166 # Plot value convergence for Bisection
1167 plt.figure(figsize=(10, 6))
1168 for i, x_CO in enumerate(x_CO_values):

```

```

1169     df = pd.read_excel(f"{results_dir}/xCO_{x_CO:.1f}_results.xlsx", sheet_name="
        Bisection")
1170     plt.plot(df["Iteration"], df["T"], marker=markerss[i], label=f"T at $x_{\{\backslash\}
        \mathrm{{CO}}\}}$ = {x_CO}")
1171 plt.xlabel("Iteration")
1172 plt.ylabel("T (K)")
1173 plt.title("Bisection Temperature Convergence")
1174 plt.grid(True, which="both", ls="--")
1175 plt.legend()
1176 plt.tight_layout()
1177 plt.savefig(f"{results_dir}/Bisection_Temperature_convergence.png")
1178 plt.close()

```

## 5.4 Results

### 5.4.1 Bisection

Table 21: Bisection Method Results for Different  $x_{CO}$  Values

Iteration	$x_{CO} = 0.3$			$x_{CO} = 0.5$			$x_{CO} = 0.7$		
	$T$	$f(T)$	Error	$T$	$f(T)$	Error	$T$	$f(T)$	Error
0	900	-0.54	600	900	-1.90	600	900	-3.09	600
1	1050	2.50	300	1050	1.14	300	1050	-0.04	300
2	975	1.10	150	975	-0.25	150	1125	1.15	150
3	937.50	0.32	75	1012.50	0.47	75	1087.50	0.57	75
4	918.75	-0.11	37.50	993.75	0.12	37.50	1068.75	0.27	37.50
5	928.13	0.11	18.75	984.38	-0.07	18.75	1059.38	0.11	18.75
6	923.44	0.00	9.38	989.06	0.02	9.38	1054.69	0.04	9.38
7	921.09	-0.05	4.69	986.72	-0.02	4.69	1052.34	0.00	4.69
8	922.27	-0.02	2.34	987.89	0.00	2.34	1053.52	0.02	2.34
9	922.85	-0.01	1.17	987.30	-0.01	1.17	1052.93	0.01	1.17
10	923.14	0.00	0.59	987.60	0.00	0.59	1052.64	0.00	0.59
11	923.29	0.00	0.29	987.74	0.00	0.29	1052.49	0.00	0.29
12	923.36	0.00	0.15	987.82	0.00	0.15	1052.56	0.00	0.15
13	923.33	0.00	0.07	987.78	0.00	0.07	1052.60	0.00	0.07
14	923.35	0.00	0.04	987.80	0.00	0.04	1052.62	0.00	0.04
15	923.36	0.00	0.02	987.81	0.00	0.02	1052.61	0.00	0.02
16	923.36	0.00	0.01	987.80	0.00	0.01	1052.61	0.00	0.01
17	923.36	0.00	0.00	987.80	0.00	0.00	1052.61	0.00	0.00
18	923.36	0.00	0.00	987.80	0.00	0.00	1052.61	0.00	0.00
19	923.36	0.00	0.00	987.80	0.00	0.00	1052.61	0.00	0.00
20	923.36	0.00	0.00	987.80	0.00	0.00	1052.61	0.00	0.00

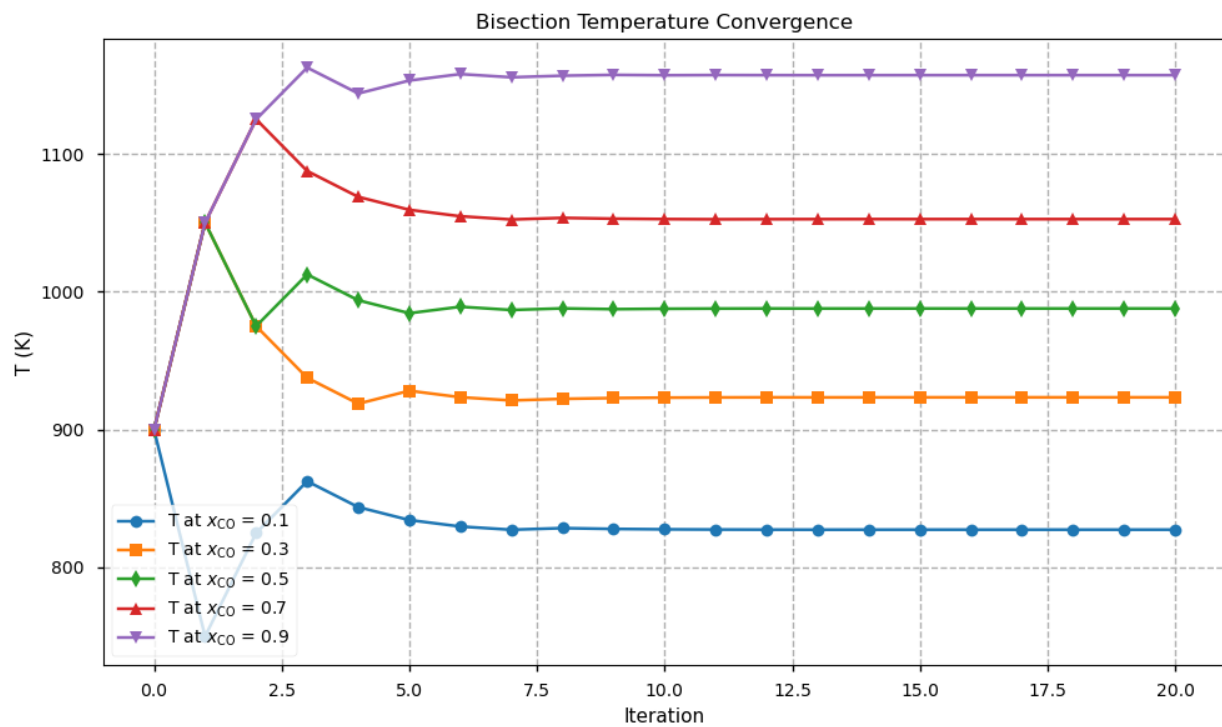


Figure 27: Temperature convergence using bisection method

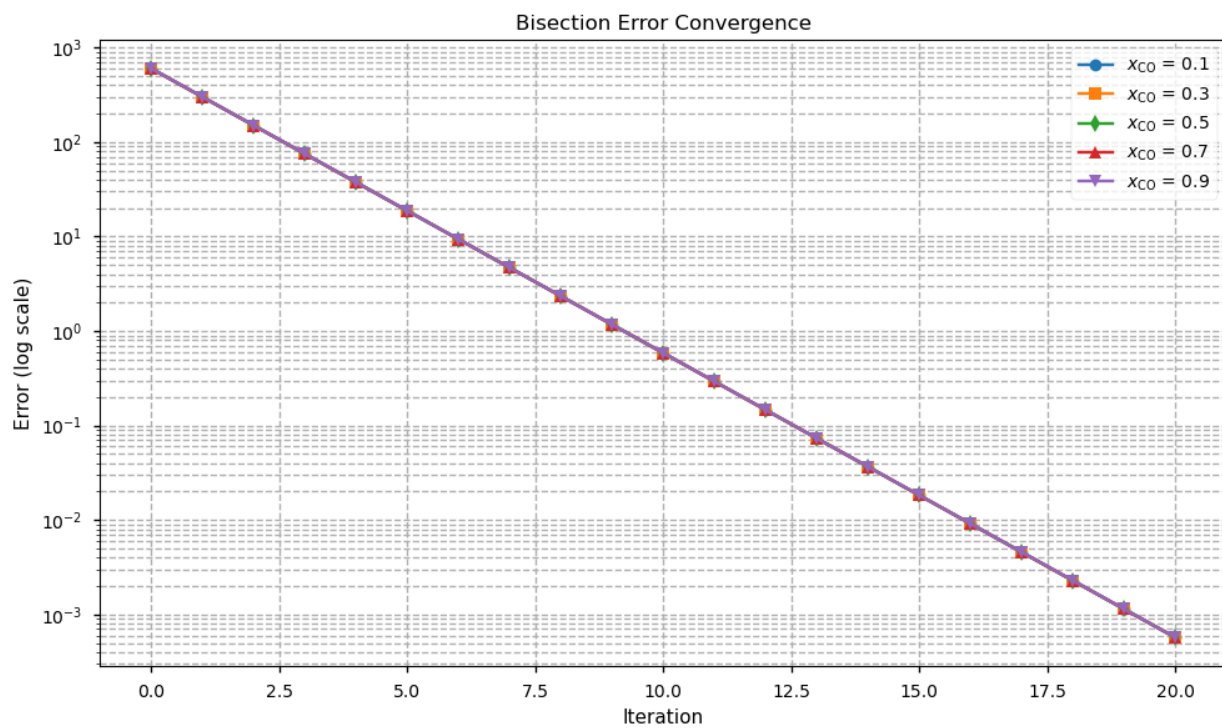


Figure 28: Error from bisection method

### 5.4.2 Newton

Table 22: Newton Method Results for Different  $x_{\text{CO}}$  Values

Iteration	$x_{\text{CO}} = 0.3$			$x_{\text{CO}} = 0.5$			$x_{\text{CO}} = 0.7$		
	$T$	$f(T)$	Error	$T$	$f(T)$	Error	$T$	$f(T)$	Error
0	800	-3.26	105.87	800	-4.62	149.93	800	-5.81	188.34
1	905.87	-0.40	17.13	949.93	-0.77	36.29	988.34	-1.17	59.99
2	923.00	-0.01	0.36	986.23	-0.03	1.57	1048.33	-0.07	4.26
3	923.36	0.00	0.00	987.80	0.00	0.00	1052.59	0.00	0.02
4	923.36	0.00	0.00	987.80	0.00	0.00	1052.61	0.00	0.00
5	923.36	0.00	0.00	987.80	0.00	0.00	1052.61	0.00	0.00
6	923.36	0.00	0.00	987.80	0.00	0.00	1052.61	0.00	0.00
7	923.36	0.00	0.00	987.80	0.00	0.00	1052.61	0.00	0.00
8	923.36	0.00	0.00	987.80	0.00	0.00	1052.61	0.00	0.00
9	923.36	0.00	0.00	987.80	0.00	0.00	1052.61	0.00	0.00
10	923.36	0.00	0.00	987.80	0.00	0.00	1052.61	0.00	0.00
11	923.36	0.00	0.00	987.80	0.00	0.00	1052.61	0.00	0.00
12	923.36	0.00	0.00	987.80	0.00	0.00	1052.61	0.00	0.00
13	923.36	0.00	0.00	987.80	0.00	0.00	1052.61	0.00	0.00
14	923.36	0.00	0.00	987.80	0.00	0.00	1052.61	0.00	0.00
15	923.36	0.00	0.00	987.80	0.00	0.00	1052.61	0.00	0.00
16	923.36	0.00	0.00	987.80	0.00	0.00	1052.61	0.00	0.00
17	923.36	0.00	0.00	987.80	0.00	0.00	1052.61	0.00	0.00
18	923.36	0.00	0.00	987.80	0.00	0.00	1052.61	0.00	0.00
19	923.36	0.00	0.00	987.80	0.00	0.00	1052.61	0.00	0.00
20	923.36	0.00	0.00	987.80	0.00	0.00	1052.61	0.00	0.00



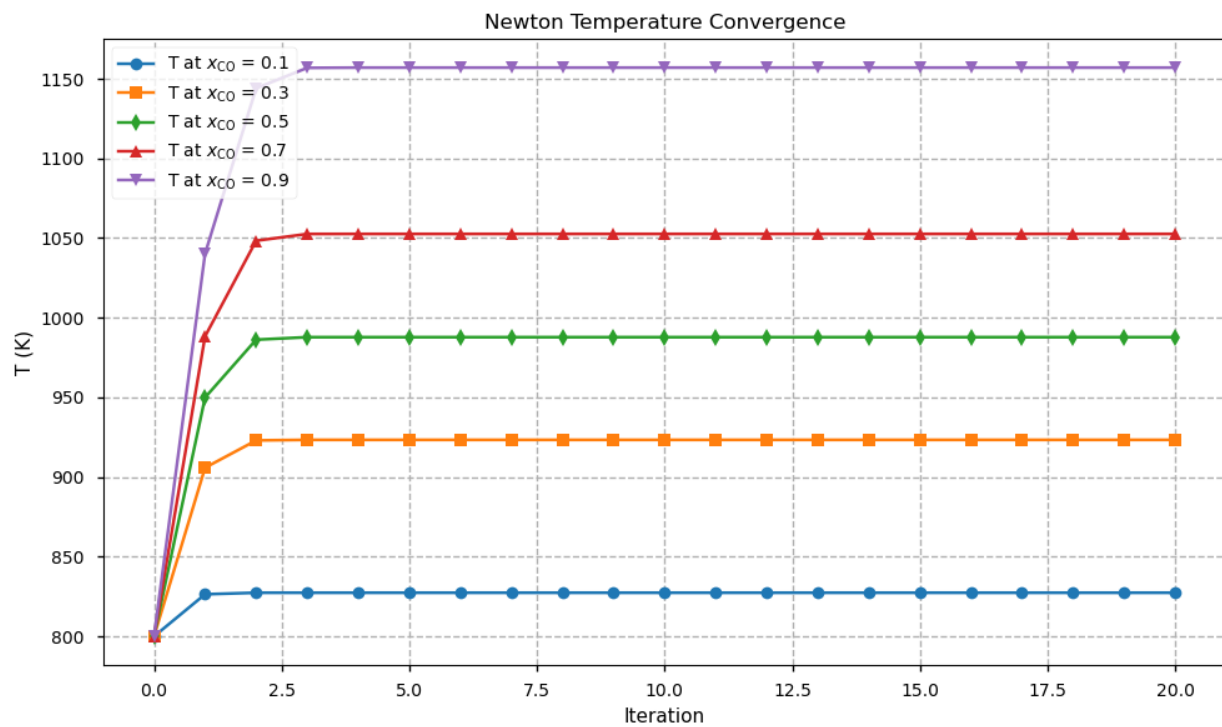


Figure 29: Temperature convergence using newton method

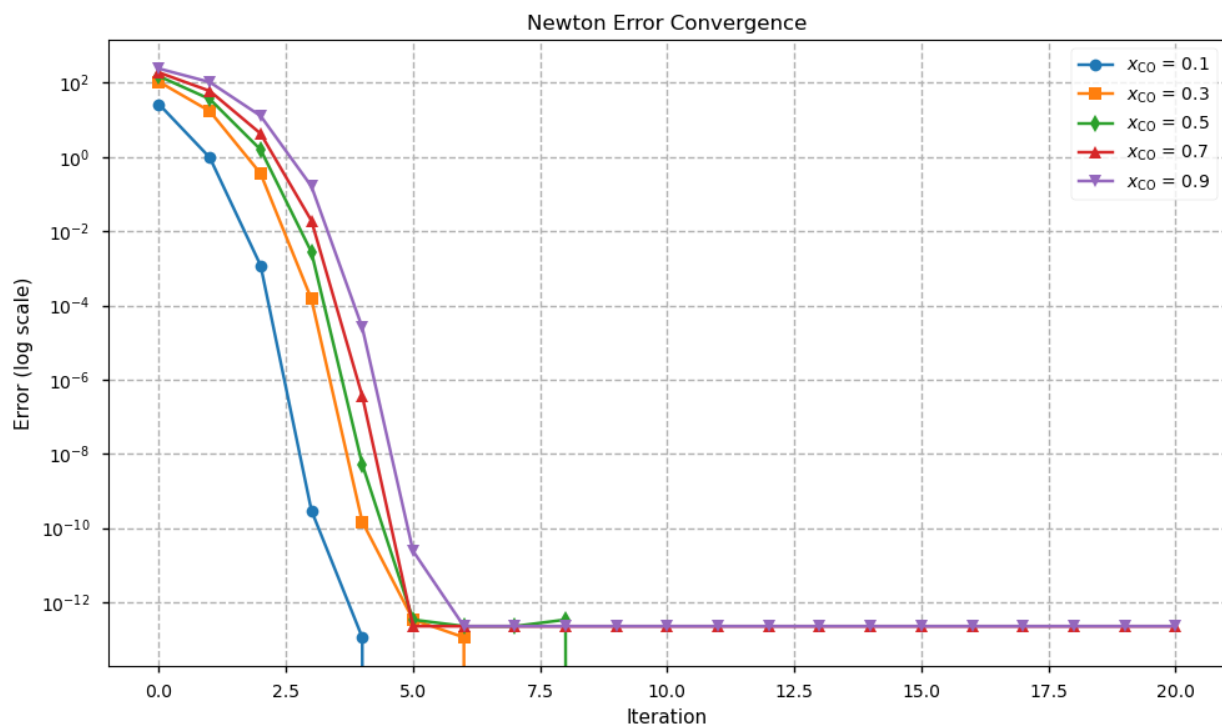


Figure 30: Error from newton method

### 5.4.3 Boudouard Reaction

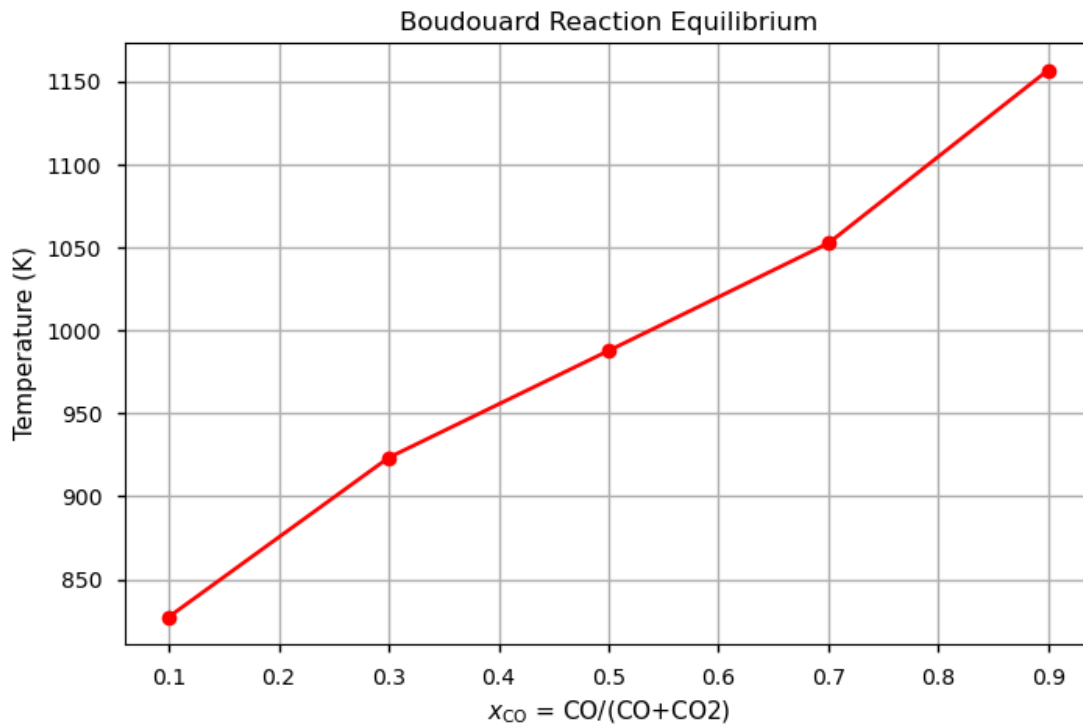


Figure 31: Boudouard Reaction from known CO fraction

### 5.4.4 Key Observations

- The Bisection method is guaranteed to converge if the function changes sign over the interval. It is robust but can be slow.
- The Newton-Raphson method converges quickly if the initial guess is close to the root. However, it requires the derivative of the function and may not converge if the initial guess is not good.

## 6 Ordinary Differential Equation

### 6.1 Real Case: Sucrose Hydrolysis Reaction Profile

Reaction kinetics is the study of the rates of chemical reactions and the factors that influence these rates. For sucrose hydrolysis, the reaction rate is described by the rate equation above. The reaction order  $n$  indicates how the rate of reaction changes with the concentration of sucrose. For example:

- If  $n = 1$ , the reaction is first-order, meaning the rate is directly proportional to the concentration of sucrose.
- If  $n = 2$ , the reaction is second-order, meaning the rate is proportional to the square of the concentration.

The reaction rate constant  $k$  is a proportionality constant that depends on factors such as temperature and the presence of a catalyst. It quantifies how quickly the reaction proceeds under given conditions.

Sucrose hydrolysis is an acid-catalyzed reaction governed by the rate equation:

$$-\frac{dC_A}{dt} = kC_A^n \quad (86)$$

where:

- $C_A$ : Concentration of sucrose (reactant)
- $k$ : Reaction rate constant (depends on temperature and catalyst)
- $n$ : Reaction order (determines rate dependence on concentration)

The code calculates  $n$  and  $k$  using experimental data and logarithmic transformation:

$$\ln\left(-\frac{dC_A}{dt}\right) = \ln(k) + n \ln(C_A) \quad (87)$$

- Numerical derivatives approximate  $\frac{dC_A}{dt}$
- Least squares regression determines  $n$  (slope) and  $k = e^{\text{intercept}}$

Table 23: Experimental Data for Sucrose Hydrolysis

$t$ (hours)	$C_A$ (millimol/liter)
0	1.00
1	0.84
2	0.68
3	0.53
4	0.38
5	0.27
6	0.16
7	0.09
8	0.04
9	0.018
10	0.006
11	0.0025

## 6.2 Method

### 6.2.1 Euler

---

#### Algorithm 22 Euler Method

---

**Require:** Initial time  $t_0$ , initial concentration  $C_{A0}$ , step size  $h$ , final time  $t_f$ , ODE function  $f(t, C_A)$

**Ensure:** Approximate concentration profile

0: Initialize  $C_A(t_0) = C_{A0}$   
0: **for**  $t = t_0 + h$  to  $t_f$  step  $h$  **do**  
0:    $C_A(t) = C_A(t - h) + h \cdot f(t - h, C_A(t - h))$   
0: **end for**=0

---

Python snippet for the Euler method:

```

1180 def euler(self) -> Tuple[np.ndarray, np.ndarray]:
1181     y = np.zeros(len(self.t))
1182     y[0] = self.y0
1183     for i in range(1, len(self.t)):
1184         y[i] = y[i-1] + self.h * self.f(self.t[i-1], y[i-1])
1185
1186     return self.t, y

```

Key features:

- First-order accuracy
- Simplest numerical integration method
- Prone to instability for stiff equations

### 6.2.2 Runge-Kutta

---

**Algorithm 23** 4th Order Runge-Kutta Method

---

**Require:** Same inputs as Euler method

**Ensure:** More accurate concentration profile

```
0: for  $t = t_0 + h$  to  $t_f$  step  $h$  do  
0:    $k_1 = f(t - h, C_A(t - h))$   
0:    $k_2 = f(t - \frac{h}{2}, C_A(t - h) + \frac{h}{2}k_1)$   
0:    $k_3 = f(t - \frac{h}{2}, C_A(t - h) + \frac{h}{2}k_2)$   
0:    $k_4 = f(t, C_A(t - h) + hk_3)$   
0:    $C_A(t) = C_A(t - h) + \frac{h}{6}(k_1 + 2k_2 + 2k_3 + k_4)$   
0: end for=0
```

---

Python snippet for the Runge-Kutte 4 method:

```
1187 def runge_kutta4(self) -> Tuple[np.ndarray, np.ndarray]:  
1188     y = np.zeros(len(self.t))  
1189     y[0] = self.y0  
1190     for i in range(1, len(self.t)):  
1191         t_prev = self.t[i-1]  
1192         y_prev = y[i-1]  
1193         h = self.h  
1194         k1 = self.f(t_prev, y_prev)  
1195         k2 = self.f(t_prev + h/2, y_prev + h/2 * k1)  
1196         k3 = self.f(t_prev + h/2, y_prev + h/2 * k2)  
1197         k4 = self.f(t_prev + h, y_prev + h * k3)  
1198         y[i] = y_prev + h/6 * (k1 + 2*k2 + 2*k3 + k4)  
1199  
1200     return self.t, y
```

Key features:

- Fourth-order accuracy
- Balances computational effort and precision
- Requires four function evaluations per step

### 6.3 Python snippet for various method

```
1201 import numpy as np  
1202 import pandas as pd  
1203 import matplotlib.pyplot as plt  
1204 import os  
1205 from typing import Callable, Optional, Tuple  
1206  
1207 # Define ODE solver class  
1208 class ODESolver:  
1209     def __init__(self,  
1210                 f: Callable[[float, float], float],
```

```

1211         y0: float,
1212         t0: float,
1213         tf: float,
1214         h: float,
1215         primitive: Optional[Callable[[float], float]] = None):
1216
1217     self.f = f
1218     self.y0 = y0
1219     self.t0 = t0
1220     self.tf = tf
1221     self.h = h
1222     self.primitive = primitive
1223
1224     # Create time array
1225     self.t = np.arange(t0, tf + h, h)
1226
1227     def euler(self) -> Tuple[np.ndarray, np.ndarray]:
1228         y = np.zeros(len(self.t))
1229         y[0] = self.y0
1230
1231         for i in range(1, len(self.t)):
1232             y[i] = y[i-1] + self.h * self.f(self.t[i-1], y[i-1])
1233
1234         return self.t, y
1235
1236     def runge_kutta4(self) -> Tuple[np.ndarray, np.ndarray]:
1237         y = np.zeros(len(self.t))
1238         y[0] = self.y0
1239
1240         for i in range(1, len(self.t)):
1241             t_prev = self.t[i-1]
1242             y_prev = y[i-1]
1243             h = self.h
1244
1245             k1 = self.f(t_prev, y_prev)
1246             k2 = self.f(t_prev + h/2, y_prev + h/2 * k1)
1247             k3 = self.f(t_prev + h/2, y_prev + h/2 * k2)
1248             k4 = self.f(t_prev + h, y_prev + h * k3)
1249
1250             y[i] = y_prev + h/6 * (k1 + 2*k2 + 2*k3 + k4)
1251
1252         return self.t, y
1253
1254     # Experimental data
1255     t_exp = np.array([0, 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11])
1256     CA_exp = np.array([1.0, 0.84, 0.68, 0.53, 0.38, 0.27, 0.16, 0.09, 0.04, 0.018,
1257                        0.006, 0.0025])

```

```

1257
1258 # Function to define the ODE for different reaction orders
1259 def create_f(n: float, k: float) -> Callable[[float, float], float]:
1260     def f(t: float, CA: float) -> float:
1261         return -k * CA**n
1262     return f
1263
1264 # Least squares fit function
1265 def least_squares_fit(x, y, n):
1266     G = np.zeros((n+1, n+1))
1267     b = np.zeros(n+1)
1268     for j in range(n+1):
1269         for k in range(n+1):
1270             G[j, k] = np.sum(x**(j + k))
1271             b[j] = np.sum(y * x**j)
1272     try:
1273         beta = np.linalg.solve(G, b)
1274     except np.linalg.LinAlgError:
1275         beta = np.linalg.pinv(G) @ b # Fallback to pseudo-inverse
1276     return beta, G, b
1277
1278 # Calculate the derivative using finite differences
1279 dCA_dt = np.zeros_like(CA_exp)
1280 for i in range(1, len(CA_exp) - 1):
1281     dCA_dt[i] = (CA_exp[i+1] - CA_exp[i-1]) / (t_exp[i+1] - t_exp[i-1])
1282 dCA_dt[0] = (CA_exp[1] - CA_exp[0]) / (t_exp[1] - t_exp[0])
1283 dCA_dt[-1] = (CA_exp[-1] - CA_exp[-2]) / (t_exp[-1] - t_exp[-2])
1284
1285 # Avoid log of negative or zero values
1286 valid_indices = CA_exp > 0
1287 ln_CA = np.log(CA_exp[valid_indices])
1288 ln_dCA_dt = np.log(-dCA_dt[valid_indices])
1289
1290 # Perform least squares fit for the linear equation  $\ln(-dCA/dt) = \ln(k) + n \ln(CA)$ 
1291 beta, G, b = least_squares_fit(ln_CA, ln_dCA_dt, 1)
1292 n_estimate = beta[1]
1293 k_estimate = np.exp(beta[0])
1294
1295 # Create directory for least squares data if it doesn't exist
1296 os.makedirs('09_ODE/least_square_data', exist_ok=True)
1297
1298 # Save Gram matrix, right-hand side vector, and least squares results to Excel
1299 with pd.ExcelWriter('09_ODE/least_square_data/least_squares_results.xlsx') as
    writer:
1300     pd.DataFrame({'ln_CA': ln_CA, 'ln_dCA_dt': ln_dCA_dt}).to_excel(writer,
        sheet_name='Data', index=False)

```

```

1301     pd.DataFrame(G, columns=[f'G_{i}' for i in range(G.shape[1])]).to_excel(writer
1302         , sheet_name='Gram_Matrix', index=False)
1303     pd.DataFrame({'b': b}).to_excel(writer, sheet_name='RHS_Vector', index=False)
1304     pd.DataFrame({'beta': beta}).to_excel(writer, sheet_name='Results', index=
1305         False)
1306
1307 # Plot the log-transformed data
1308 plt.figure(figsize=(10, 6))
1309 plt.style.use('seaborn-v0_8-notebook')
1310 plt.scatter(ln_CA, ln_dCA_dt, facecolors='none', edgecolors='black', linewidths=1,
1311     label='Experimental Data')
1312 plt.plot(ln_CA, beta[0] + beta[1] * ln_CA, 'r-', label='Least Squares Fit')
1313 plt.xlabel(r'$\ln(C_A)$')
1314 plt.ylabel(r'$\ln(-dC_A/dt)$')
1315 plt.title('Log-Transformed Rate Data')
1316 plt.legend()
1317 plt.grid(True)
1318
1319 # Create directory for plots if it doesn't exist
1320 os.makedirs('09_ODE/plots', exist_ok=True)
1321 plt.savefig('09_ODE/plots/log_transformed_rate_data.png')
1322 plt.close()
1323
1324 # Function to find the best reaction order and constant
1325 def find_best_order_and_constant():
1326     orders = [0.5, n_estimate, 0.7, 1.1]
1327     k_guess = k_estimate
1328
1329     for n in orders:
1330         f = create_f(n, k_guess)
1331         solver = ODESolver(f, y0=1.0, t0=0, tf=11, h=1)
1332         df = solver.solve_and_compare()
1333         df['Experimental'] = CA_exp
1334
1335         if 'Euler' in df.columns:
1336             df['Euler Error'] = np.abs(df['Euler'] - df['Experimental'])
1337         if 'Runge-Kutta4' in df.columns:
1338             df['RK4 Error'] = np.abs(df['Runge-Kutta4'] - df['Experimental'])
1339
1340         print(f"Results for reaction order {n:.2f}:")
1341         print(df[['t', 'Euler', 'Runge-Kutta4', 'Experimental', 'Euler Error', '
1342             RK4 Error']])
1343         print("\n")
1344
1345     # Create directory for results if it doesn't exist
1346     os.makedirs('09_ODE/results', exist_ok=True)
1347     df.to_excel(f'09_ODE/results/order_{n:.2f}_results.xlsx', index=False)

```



```

1344     # Plot results for this reaction order
1345     plt.figure(figsize=(10, 6))
1346     plt.style.use('seaborn-v0_8-notebook')
1347     plt.scatter(df['t'], df['Experimental'], facecolors='none', edgecolors='
1348         black', linewidths=1, label='Experimental')
1349     plt.plot(df['t'], df['Euler'], 'b-', marker='o', label='Euler')
1350     plt.plot(df['t'], df['Runge-Kutta4'], 'r-', marker='s', label='Runge-Kutta
1351         4')
1352     plt.xlabel('Time (hr)')
1353     plt.ylabel('Concentration (millimol/liter)')
1354     plt.title(f'Reaction Order {n:0,.2f}')
1355     plt.legend()
1356     plt.grid(True)
1357     plt.savefig(f'09_ODE/plots/order_{n:0,.2f}_results.png')
1358     plt.close()
1359 # Run the analysis
1360 find_best_order_and_constant()

```

## 6.4 Results

The estimated reaction order  $n$  and rate constant  $k$  are crucial for understanding the reaction mechanism and predicting the reaction profile. The results from the least squares regression provide the following estimates:

- Estimated reaction order  $n \approx 0.64$
- Estimated rate constant  $k \approx 0.22$

These values indicate that the reaction is slightly more than first-order, suggesting that the rate of hydrolysis increases slightly faster than linearly with the concentration of sucrose. The rate constant  $k$  provides a measure of the reaction's speed under the given conditions.

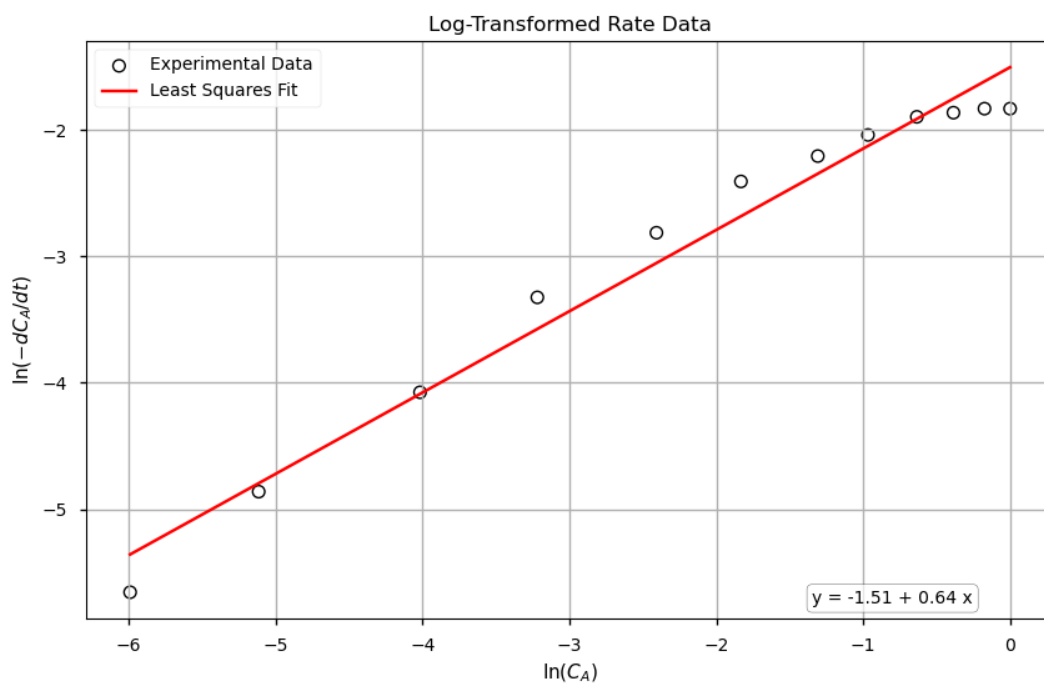


Figure 32: Interpolation data

The numerical solutions using Euler's method and the 4th order Runge-Kutta method were compared to the experimental data. The results are summarized in the following table:

Table 24: Comparison of Numerical Methods for Sucrose Hydrolysis

$t$	Euler	Runge-Kutta4	Experimental	Euler Error	RK4 Error
0	1.00	1.00	1.00	0.00	0.00
1	0.78	0.79	0.84	0.06	0.05
2	0.59	0.62	0.68	0.09	0.06
3	0.43	0.47	0.53	0.10	0.06
4	0.30	0.34	0.38	0.08	0.04
5	0.20	0.24	0.27	0.07	0.03
6	0.12	0.16	0.16	0.04	0.00
7	0.06	0.10	0.09	0.03	0.01
8	0.03	0.06	0.04	0.01	0.02
9	0.00	0.03	0.02	0.01	0.01
10	0.00	0.01	0.01	0.01	0.01
11		0.00	0.00		0.00

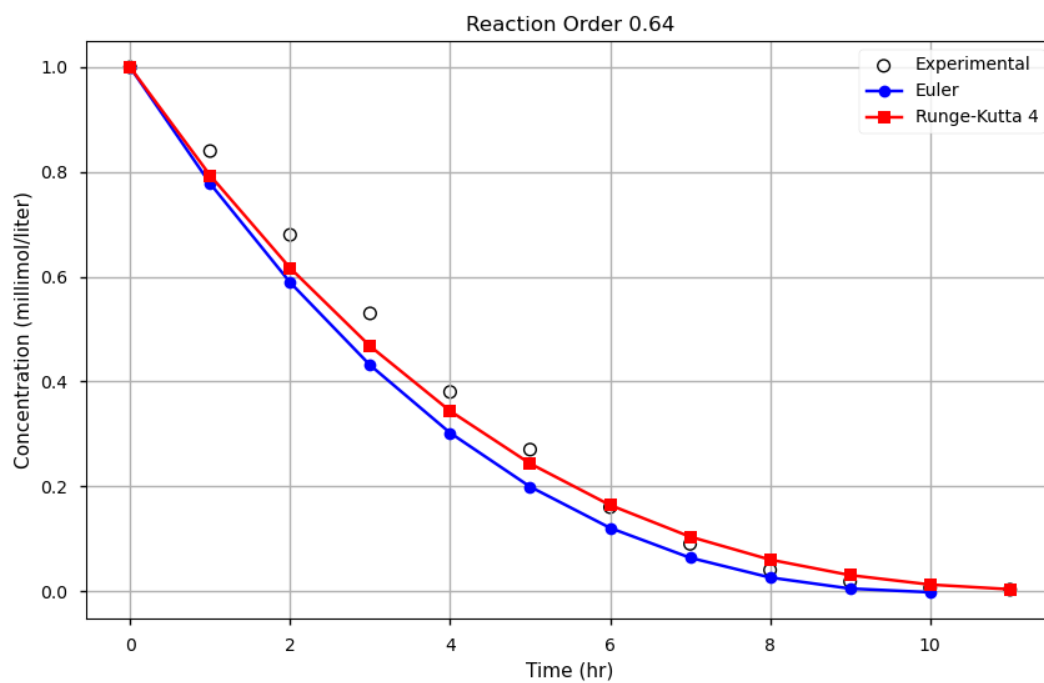


Figure 33: Reaction profile result

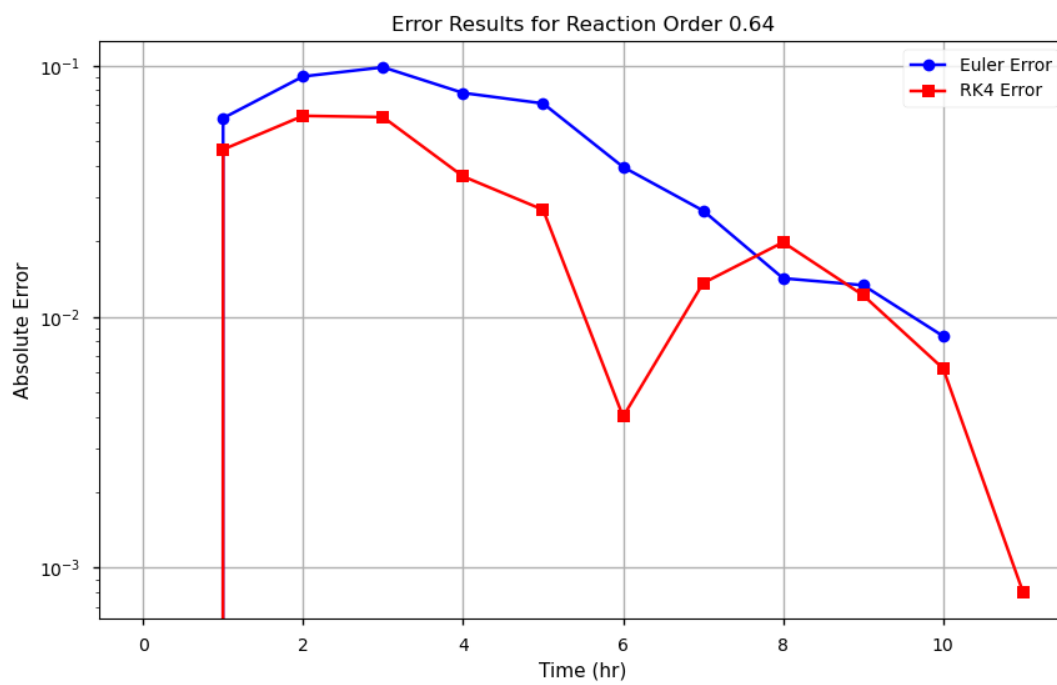


Figure 34: Error comparison

## 6.5 Key Observations

- The estimated reaction order ( $n$ ) determines the rate equation's nonlinearity
- Runge-Kutta 4 demonstrates superior accuracy compared to Euler method
- Experimental validation shows best match at  $n \approx 0.64$
- Error analysis highlights RK4's effectiveness in minimizing concentration prediction errors
- Numerical solutions must satisfy physical bounds (non-negative concentrations)