

數值方法 hw4

B.1 B.2

code

```
clear all
clc
function f=central(x,h)
    h
    L=size(x)(2);
    f=(x(1,3:L)-x(1,1:L-2))/(2*h);
endfunction
function f1=f(x);
    f1=sin(3*x)+3*cos(6*x);
endfunction
function f1=p(x);
    f1=x*6-x.^2;
endfunction
function f1=realdf(x);
    f1=3*cos(3*x)-18*sin(6*x);
endfunction
function f1=realdf2(x);
    f1=6-2*x;
endfunction
function re=remove_boundry(x)
    L=size(x)(2);
    re=x(1,2:L-1);
endfunction
function re=remove_boundry_s(x)
    L=size(x)(2);
    re=x(1,1:L-1);
endfunction
realx=linspace(0,2*pi,1387);

n16=linspace(0,2*pi,17);
n32=linspace(0,2*pi,33);
x16=remove_boundry(n16);
x32=remove_boundry(n32);

yc16=central(f(n16),n16(1,2)-n16(1,1));
yc32=central(f(n32),n32(1,2)-n32(1,1));
```

```

fx16=remove_boundry_s(n16);
fx32=remove_boundry_s(n32);
y16=fft(f(fx16));
y32=fft(f(fx32));
yf16=real(ifft((y16.*[[0:1:7],[0],[-7:1:-1]])*1i));
yf32=real(ifft((y32.*[[0:1:15],[0],[-15:1:-1]])*1i));
yreal=realdf(realx);

```

B1

```

figure(1)
hold on
plot(x16,yc16,"*")
plot(realx,yreal,"k")
plot(fx16,yf16,"+","markersize",10)
title("n=16 b1")
legend("Central difference","Exact","FFT")
legend('Location','northeast')
xlabel("x")
ylabel("f'")
hold off
print("-djpeg",["B1_1",".jpg"])

```

```

figure(2)
hold on
title("n=32 b1")
plot(x32,yc32,"o")
plot(realx,yreal,"k")
plot(fx32,yf32,"+","markersize",10)
legend("Central difference","Exact","FFT")
legend('Location','northeast')
xlabel("x")
ylabel("f'")
hold off
print("-djpeg",["B1_2",".jpg"])

```

B2

```

yc16=central(p(n16),n16(1,2)-n16(1,1));
yc32=central(p(n32),n32(1,2)-n32(1,1));
fx16=remove_boundry_s(n16);
fx32=remove_boundry_s(n32);
y16=fft(p(fx16));
y32=fft(p(fx32));
yf16=real(ifft((y16.*[[0:1:7],[0],[-7:1:-1]])*1i));
yf32=real(ifft((y32.*[[0:1:15],[0],[-15:1:-1]])*1i));
yreal=realdf2(realx);

```

figure(3)

hold on

```

plot(x16,yc16,"o")
plot(realx,yreal,"k")
plot(fx16,yf16,"+","markersize",10)
title("n=16 b2")
legend("Central difference","Exact","FFT")
legend('Location','northeast')
xlabel("x")
ylabel("f'")
hold off
print("-djpeg",["B2_1",".jpg"])

```

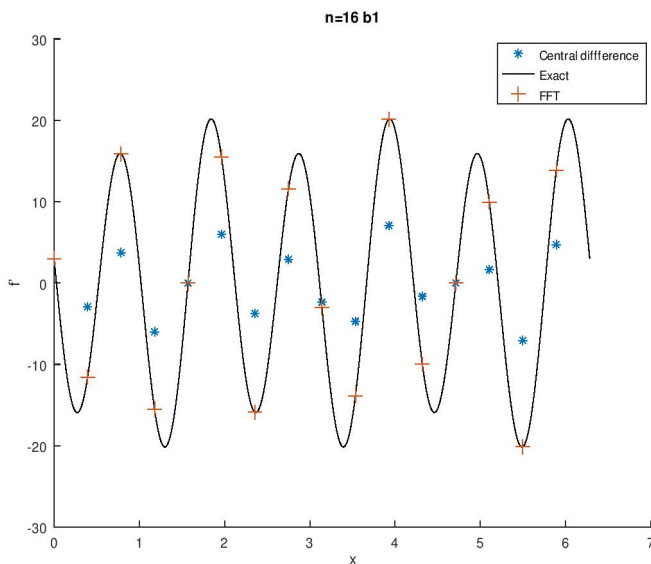
```

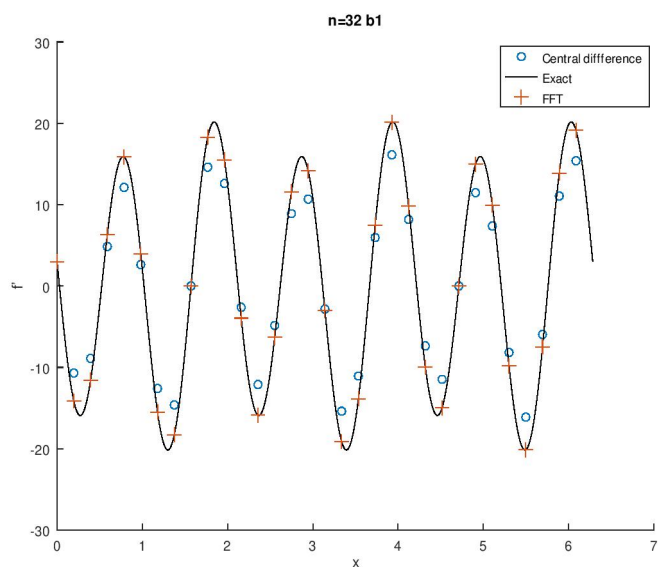
figure(4)
hold on
plot(x32,yc32,"o")
plot(realx,yreal,"k")
plot(fx32,yf32,"+","markersize",10)
title("n=32 b2")
legend("Central difference","Exact","FFT")
legend('Location','northeast')
xlabel("x")
ylabel("f'")
hold off
print("-djpeg",["B2_2",".jpg"])

```

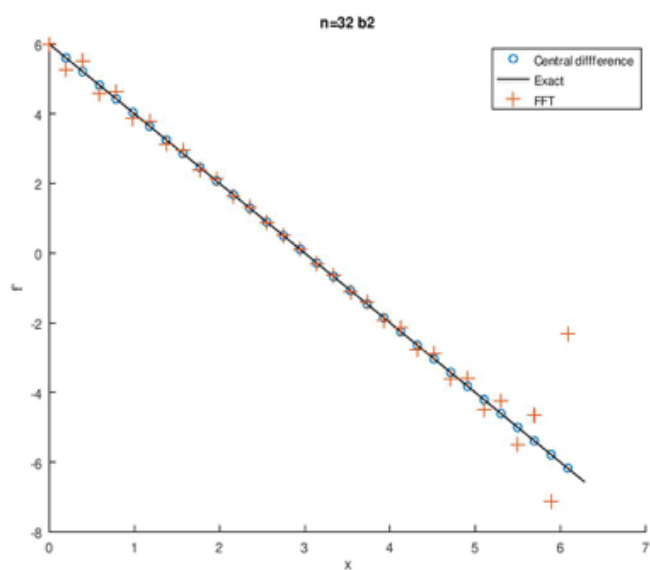
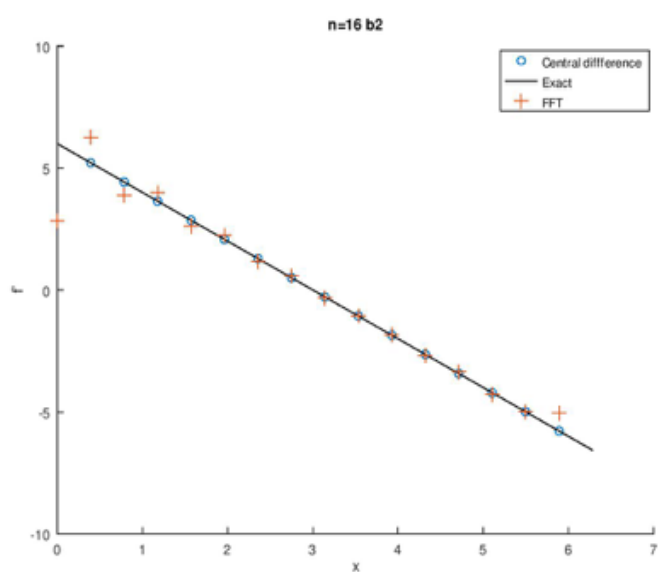
result

B1





B2



B1 的 f 微分後為週期性函數，FFT is better。

B2 的 f 微分後是線性，central difference has no error, it is better。

C.1

code

```
function f1=f(x);
    f1=sin(2*x)+0.1*sin(15*x);
endfunction
function f1=g(x);
    f1=sin(2*x)+0.1*cos(15*x);
endfunction
function re=remove_boundry_s(x)
    L=size(x)(2);
    re=x(1,1:L-1);
endfunction
axisx=linspace(0,2*pi,1387);
n32=linspace(0,2*pi,33);
x32=remove_boundry_s(n32);
yf=f(x32);
yg=g(x32);
h = yf.*yg
hhat=fft(h)
```

result

yf =

Columns 1 through 11:

0.00000 0.40219 0.66884 0.97944 0.92929 1.00703 0.61472 0.48076 -0.10000 -0.28460 -0.79949

Columns 12 through 22:

-0.84073 -1.07071 -0.86832 -0.74538 -0.36317 0.00000 0.36317 0.74538 0.86832 1.07071 0.84073

Columns 23 through 32:

0.79949 0.28460 0.10000 -0.48076 -0.61472 -1.00703 -0.92929 -0.97944 -0.66884 -0.40219

yg =

Columns 1 through 9:

1.0000e-01 2.8460e-01 7.9949e-01 8.4073e-01 1.0707e+00 8.6832e-01 7.4538e-01 3.6317e-01 -1.4702e-16

Columns 10 through 18:

-3.6317e-01 -7.4538e-01 -8.6832e-01 -1.0707e+00 -8.4073e-01 -7.9949e-01 -2.8460e-01 -1.0000e-01 4.8076e-01

Columns 19 through 27:

6.1472e-01 1.0070e+00 9.2929e-01 9.7944e-01 6.6884e-01 4.0219e-01 4.6530e-16 -4.0219e-01 -6.6884e-01

Columns 28 through 32:

-9.7944e-01 -9.2929e-01 -1.0070e+00 -6.1472e-01 -4.8076e-01

```

h =
Columns 1 through 12:
    0.00000    0.11447    0.53473    0.82344    0.99500    0.87442    0.45820    0.17460    0.00000    0.10336    0.59592    0.73003
Columns 13 through 24:
    1.14642    0.73003    0.59592    0.10336   -0.00000    0.17460    0.45820    0.87442    0.99500    0.82344    0.53473    0.11447
Columns 25 through 32:
    0.00000    0.19336    0.41115    0.98632    0.86358    0.98632    0.41115    0.19336

hhat =
Columns 1 through 5:
    16.00000 + 0.00000i    0.00000 + 0.00000i   -0.00000 + 0.00000i    0.00000 - 0.00000i   -8.00000 + 0.00000i
Columns 6 through 10:
   -0.00000 - 0.00000i    0.00000 + 0.00000i   -0.00000 + 0.00000i   -0.00000 - 0.00000i    0.00000 - 0.00000i
Columns 11 through 15:
   -0.00000 + 0.00000i    0.00000 + 0.00000i   -0.00000 - 0.00000i    0.80000 + 0.80000i   -0.00000 + 0.00000i
Columns 16 through 20:
   -0.80000 + 0.80000i    0.00000 + 0.00000i   -0.80000 - 0.80000i   -0.00000 - 0.00000i    0.80000 - 0.80000i
Columns 21 through 25:
   -0.00000 + 0.00000i    0.00000 - 0.00000i   -0.00000 - 0.00000i    0.00000 + 0.00000i   -0.00000 + 0.00000i
Columns 26 through 30:
   -0.00000 - 0.00000i    0.00000 - 0.00000i   -0.00000 + 0.00000i   -8.00000 - 0.00000i    0.00000 + 0.00000i
Columns 31 and 32:
   -0.00000 - 0.00000i    0.00000 - 0.00000i

```

C.2

```

function f1=f(x);
    f1=sin(2*x)+0.1*sin(15*x);
endfunction
function f1=g(x);
    f1=sin(2*x)+0.1*cos(15*x);
endfunction
function re=remove_boundry_s(x)
    L=size(x)(2);
    re=x(1,1:L-1);
endfunction
axisx=linspace(0,2*pi,1387);
n32=linspace(0,2*pi,33);
x32=remove_boundry_s(n32);
yf=f(x32);
yg=g(x32);
fk=fft(yf);
gk=fft(yg);
fkAsc=[fk,fk](1,17:48);
gkAsc=[gk,gk](1,17:48);
Hk = zeros(1,32);
for k = -16:15
    for m = -16:15
        if(k-m>=-16 && k-m <= 15)
            Hk(k+17) = Hk(k+17)+fkAsc(m+17)*gkAsc(k-m+17);
        end
    end
end
end

```

result

fkAsc =

Columns 1 through 5:

$0.00000 + 0.00000i$ $-0.00000 + 1.60000i$ $-0.00000 - 0.00000i$ $0.00000 - 0.00000i$ $0.00000 - 0.00000i$

Columns 6 through 10:

$-0.00000 - 0.00000i$ $0.00000 - 0.00000i$ $0.00000 - 0.00000i$ $0.00000 + 0.00000i$ $0.00000 - 0.00000i$

Columns 11 through 15:

$0.00000 + 0.00000i$ $-0.00000 + 0.00000i$ $0.00000 + 0.00000i$ $0.00000 + 0.00000i$ $-0.00000 + 16.00000i$

Columns 16 through 20:

$-0.00000 - 0.00000i$ $0.00000 + 0.00000i$ $-0.00000 + 0.00000i$ $-0.00000 - 16.00000i$ $0.00000 - 0.00000i$

Columns 21 through 25:

$0.00000 - 0.00000i$ $-0.00000 - 0.00000i$ $0.00000 - 0.00000i$ $0.00000 + 0.00000i$ $0.00000 - 0.00000i$

Columns 26 through 30:

$0.00000 + 0.00000i$ $0.00000 + 0.00000i$ $-0.00000 + 0.00000i$ $0.00000 + 0.00000i$ $0.00000 + 0.00000i$

Columns 31 and 32:

$-0.00000 + 0.00000i$ $-0.00000 - 1.60000i$

gkAsc =

Columns 1 through 5:

$0.00000 + 0.00000i$ $1.60000 + 0.00000i$ $-0.00000 - 0.00000i$ $0.00000 - 0.00000i$ $0.00000 + 0.00000i$

Columns 6 through 10:

$-0.00000 - 0.00000i$ $-0.00000 - 0.00000i$ $0.00000 - 0.00000i$ $0.00000 + 0.00000i$ $0.00000 + 0.00000i$

Columns 11 through 15:

$0.00000 + 0.00000i$ $-0.00000 + 0.00000i$ $-0.00000 - 0.00000i$ $0.00000 + 0.00000i$ $-0.00000 + 16.00000i$

Columns 16 through 20:

$-0.00000 + 0.00000i$ $-0.00000 + 0.00000i$ $-0.00000 - 0.00000i$ $-0.00000 - 16.00000i$ $0.00000 - 0.00000i$

Columns 21 through 25:

$-0.00000 + 0.00000i$ $-0.00000 - 0.00000i$ $0.00000 - 0.00000i$ $0.00000 - 0.00000i$ $0.00000 - 0.00000i$

Columns 26 through 30:

$0.00000 + 0.00000i$ $-0.00000 + 0.00000i$ $-0.00000 + 0.00000i$ $0.00000 - 0.00000i$ $0.00000 + 0.00000i$

Columns 31 and 32:

$-0.00000 + 0.00000i$ $1.60000 - 0.00000i$

Hk =

Columns 1 through 6:

$0.00000 - 0.00000i$ $0.00000 + 0.00000i$ $-0.00000 + 0.00000i$ $25.60000 - 25.60000i$ $-0.00000 + 0.00000i$ $0.00000 - 0.00000i$

Columns 7 through 12:

$-0.00000 - 0.00000i$ $0.00000 + 0.00000i$ $-0.00000 + 0.00000i$ $-0.00000 - 0.00000i$ $0.00000 - 0.00000i$ $-0.00000 + 0.00000i$

Columns 13 through 18:

$-256.00000 - 0.00000i$ $0.00000 + 0.00000i$ $-0.00000 - 0.00000i$ $0.00000 - 0.00000i$ $512.00000 + 0.00000i$ $0.00000 + 0.00000i$

Columns 19 through 24:

$-0.00000 + 0.00000i$ $0.00000 - 0.00000i$ $-256.00000 + 0.00000i$ $-0.00000 - 0.00000i$ $0.00000 + 0.00000i$ $-0.00000 + 0.00000i$

Columns 25 through 30:

$-0.00000 - 0.00000i$ $0.00000 - 0.00000i$ $-0.00000 + 0.00000i$ $0.00000 + 0.00000i$ $-0.00000 - 0.00000i$ $25.60000 + 25.60000i$

Columns 31 and 32:

$-0.00000 - 0.00000i$ $0.00000 - 0.00000i$

- $E_k = H_k$, from results of C1 we find H_k is not the original function, hence E_k does not represent $E(x)$ correctly

- E_k and H_k has value at $k=\pm 2, \pm 5$, which can represent the real function, but the function we get does not. We can find that these are aliasing error.
- When $N=32$, $E(x)$ cannot represent the about 30th 17th term. While h_k can represent, hence, h_k is most correct.

D.1 D.2

code

```
clear all
clc

function re=u(x)
    re=4*(x.^2-x.^4).*exp(-x/2)
endfunction
function re=firstd(x)
    re=4*(exp(-x/2).*(2*x-4*x.^3)-1/2*exp(-x/2).*(x.^2-x.^4))
endfunction
function re=secd(x)
    re=-47*exp(-x/2).*x.^2 -exp(-x/2).*x.^4+16*exp(-x/2).*x.^3-8*exp(-x
endfunction
d=[]
n=8
x=[0:1:n-1]
x=cos(x/(n-1)*pi)
#x=[1,0.809,0.309,-0.309,-0.809,-1]
N=n-1
cj=1
ck=1
for j =1:n
    cj=1
    if(j==1 || j==n)
        cj=2
    endif
    for k =1:n
        ck=1

        if(k==1 || k==n)
            ck=2
        endif
        if(j!=k)
            d(j,k)=cj*(-1)^(j+k-2)/(ck*(x(1,j)-x(1,k)))
        elseif (j==k && j==1)
            d(j,k)=(2*N^2+1)/6
        end
    end
end
```



```

elseif (j==k && j==n)
    d(j,k)=-(2*N^2+1)/6
else
    d(j,k)=-x(1,j)/(2*(1-x(1,j)^2))
endif
end
end
u1=u(x)
t1=rot90(u1,-1)
yd=d*rot90(u1,-1)

figure(1)
hold on
plot(x,yd,"*")
xreal=linspace(-1,1,33)
fd=firstd(xreal)
plot(xreal,fd,"k")
legend("Exact derivative","Chebyshev derivative")
legend('Location', "northeast")
xlabel("grid point");
ylabel("derivative");
hold off
print("-djpeg",["D1_5",'.jpg'])

D = d*d
figure(2)
ydd=d*(d*t1)
hold on
plot(x,ydd,"*")
plot(xreal,secd(xreal))
legend("Exact derivative","Chebyshev derivative")
legend('Location', "northeast")
xlabel("grid point");
ylabel("derivative");
hold off
print("-djpeg",["D2_5",'.jpg'])

```

result

- D1

x =

1.00000	0.90097	0.62349	0.22252	-0.22252	-0.62349	-0.90097	-1.00000
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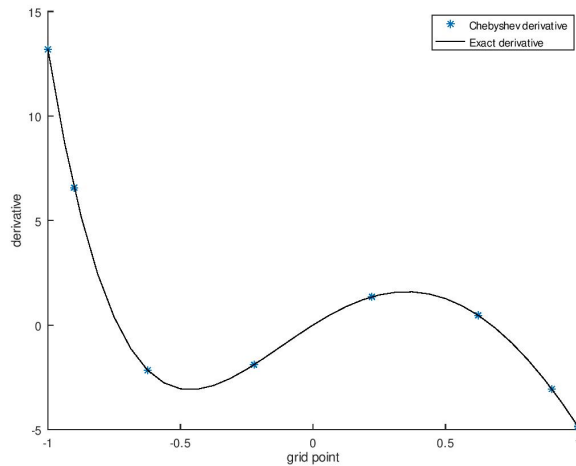
u1 =

0.00000	0.38957	0.69591	0.16843	0.21041	1.29818	0.95911	0.00000
---------	---------	---------	---------	---------	---------	---------	---------

d =

16.50000	-20.19567	5.31194	-2.57242	1.63596	-1.23191	1.05210	-0.50000	-4.85015
5.04892	-2.39295	-3.60388	1.47395	-0.89008	0.65597	-0.55496	0.26302	-3.05993
-1.32799	3.60388	-0.51000	-2.49396	1.18202	-0.80194	0.65597	-0.30798	0.46577
0.64310	-1.47395	2.49396	-0.11706	-2.24698	1.18202	-0.89008	0.40899	1.34965
-0.40899	0.89008	-1.18202	2.24698	0.11706	-2.49396	1.47395	-0.64310	-1.89666
0.30798	-0.65597	0.80194	-1.18202	2.49396	0.51000	-3.60388	1.32799	-2.16625
-0.26302	0.55496	-0.65597	0.89008	-1.47395	3.60388	2.39295	-5.04892	6.57305
0.50000	-1.05210	1.23191	-1.63596	2.57242	-5.31194	20.19567	-16.50000	13.18722

yd =



• D2

x =

1.00000	0.90097	0.62349	0.22252	-0.22252	-0.62349	-0.90097	-1.00000
---------	---------	---------	---------	----------	----------	----------	----------

u1 =

0.00000	0.38957	0.69591	0.16843	0.21041	1.29818	0.95911	0.00000
---------	---------	---------	---------	---------	---------	---------	---------

D =

160.00000	-258.59203	147.07734	-78.27242	51.31043	-39.13555	33.61223	-16.00000	-19.3404
77.80268	-113.20778	43.22360	-11.39925	5.84434	-4.00000	3.27193	-1.53553	-16.7671
-5.69963	22.29986	-28.85180	14.98352	-4.00000	2.10419	-1.52969	0.69354	-8.4445
1.50377	-4.00000	11.85580	-17.94043	10.62388	-3.07106	1.79288	-0.76484	3.6388
-0.76484	1.79288	-3.07106	10.62388	-17.94043	11.85580	-4.00000	1.50377	8.1303
0.69354	-1.52969	2.10419	-4.00000	14.98352	-28.85180	22.29986	-5.69963	-12.7193
-1.53553	3.27193	-4.00000	5.84434	-11.39925	43.22360	-113.20778	77.80268	-55.3902
-16.00000	33.61223	-39.13555	51.31043	-78.27242	147.07734	-258.59203	160.00000	-79.0538

ydd =

