

MATH 3340 - Scientific Computing Homework 9

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Submissions without signature will not be considered. All your work and this signed page should be together as one PDF file.

Instruction

1. Go to <https://www.overleaf.com> and sign in (required).
2. Open [template](#), click *Menu* (up left corner), then *Copy Project*.
3. Go to `LaTeX/meta.tex` (the file `meta.tex` under the folder `LaTeX`) to change the section and your name, e.g.,
 - change author to `\author{Carl F. Gauss}`
4. You need to write function/script files, store results to output/plot files. Here are suggested names for function files, script files, output files, and plot files:

Problem	Function File	Script File	Output File	Plot File
1	cubic_spline.m	final_p1.m	final_p1.txt	final_p1a.pdf & final_p1b.pdf
1				
2	backward_euler.m	final_p2.m		final_p2.pdf
3	golden_section.m	final_p3.m	final_p3.txt	final_p3.pdf
3	& successive_parabolic.m			

Once finished, you need to upload these files to the folder `src` on Overleaf. If you have different filenames, please update the filenames in `\lstinputlisting{../src/your_script_name.m}` accordingly. You can code in the provided files in [final.zip](#), and use the MATLAB script `save_results.m` to generate the output files and store the graphs to `.pdf` files automatically (the script filenames should be exactly same as listed above).

5. Recompile, and download the generated `.pdf` file.
6. **Important:** Enter your name and the date in the above boxes *before* you submit it on WyoCourses.

1 Problem 1

Consider the data in the following table:

k	0	1	2	3
x_k	0.0	1.761062	3.522123	5.283185
y_k	1.0	-0.1891196	-0.9284676	0.5403023

The values of y in this table have been obtained as $y_k = \cos(x_k)$. Your goal will be to create two different spline interpolants using these data points, and compare them with the original function.

- Compute the usual spline interpolant $^1S(x)$ that uses the natural boundary conditions. Plot this interpolant versus the original function $\cos(x)$ using 100 data points equally spaced between x_0 and x_3 ; make sure to also indicate the four data points on the plot using a special marker (you may use $*$ or \circ for example).
- You will probably agree that the comparison at point (a) above doesn't look very good. This is due to the fact that the natural boundary conditions do not match the behavior of the $\cos(x)$ function. Your task for this point is to modify your code to account for the correct second derivatives at the end points. In other words, create a new interpolant $^2S(x)$ that satisfies the following conditions:

$$^2S''(x_0) = -\cos(x_0); \quad ^2S''(x_3) = -\cos(x_3).$$

You can do this by modifying the system of equations for the spline coefficients accordingly. Plot again the newly-obtained interpolant versus the original function in the same manner as above. Turn in your codes together with the two plots.

Solution.

- Output file `final_p1.txt`:

```

1 (REPLACE THIS WITH YOUR OWN OUTPUT)
2 Problem 1(a)
3 i      d_i      c_i      b_i      a_i
4 0 -0.190813 -0.000000  0.439014  0.717356
5 1  0.171674 -0.629681 -0.253635  0.946300
6 2 -0.168437  0.606372 -0.309577 -0.916166
7
8 Problem 1(b)
9 i      d_i      c_i      b_i      a_i
10 0 -0.055942 -0.358678  0.670366  0.717356
11 1  0.147509 -0.543286 -0.321794  0.946300
12 2 -0.046114  0.518779 -0.380610 -0.916166

```

- Plot files `final_p1a.pdf` and `final_p1b.pdf`:

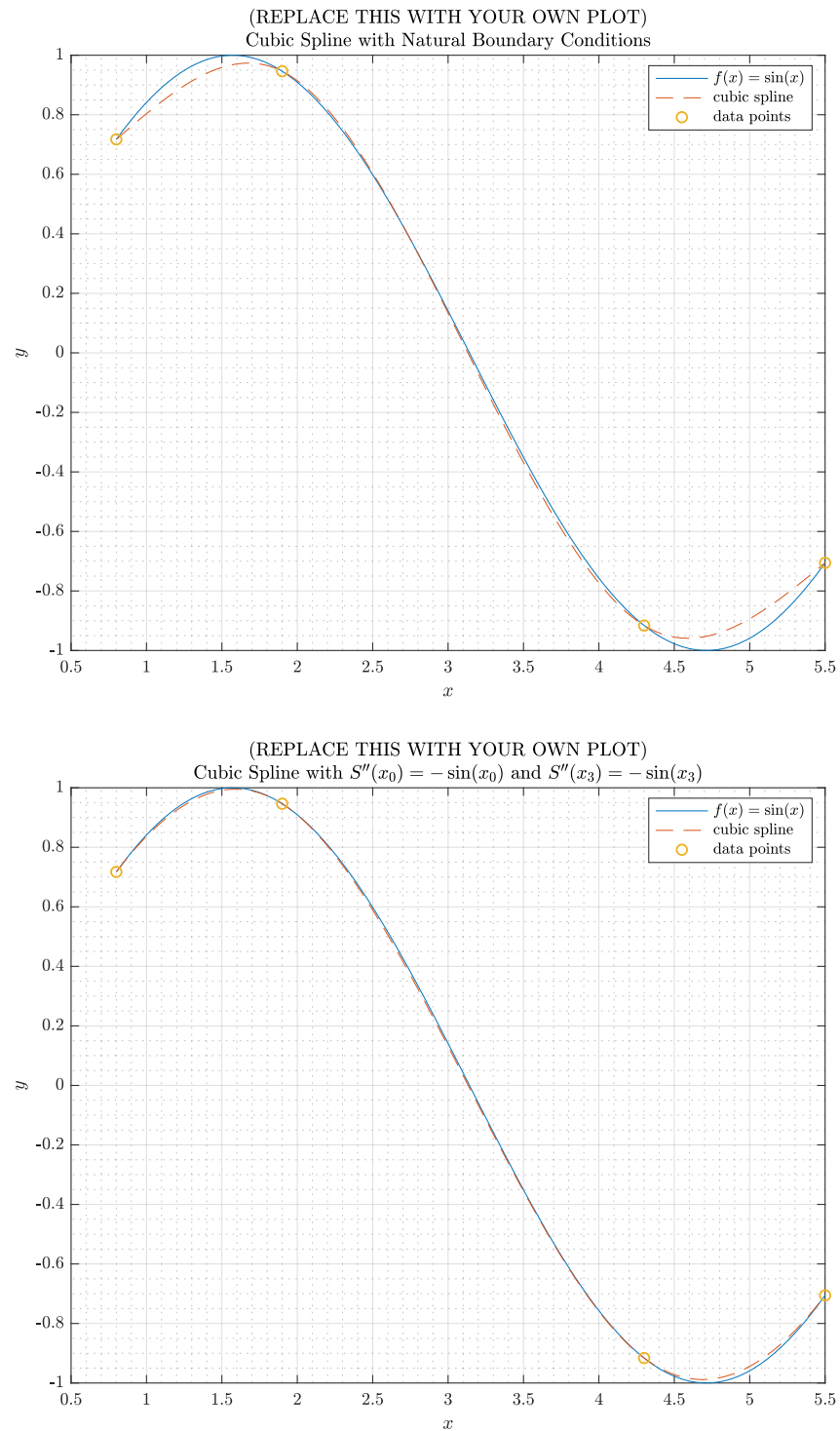


Figure 1: Cubic Spline With Different Boundary Conditions

- Function file `cubic_spline.m`:

```

1 function [y, coefs] = cubic_spline(xdata, ydata, x, boundary_condition_option)
2 %CUBIC_SPLINE: Cubic Spline Interpolants
3 %
4 % Syntax: [y, coefs] = cubic_spline(xdata, ydata, x, bc)
5 % Inputs:
6 %   xdata = a vector, the set of nodes x_k
7 %   ydata = a vector, the values of f at x_k, i.e., y_k = f(x_k)
8 %   x      = a vector, the set of points (fine grid) used to evaluate p(x)
9 %   boundary_condition_option = a scalar:
10 %       0 for natural boundary condition
11 %       1 for the boundary condition stated in the problem statement
12 % Outputs:
13 %   y      = a vector, the values of y at the points x
14 %   coefs = a matrix, coefficient matrix of which the columns are d, c, b, a.
15 %
16 % Author: first_name last_name
17 % Date: mm/dd/yyyy
18
19
20 % PUT YOUR CODE HERE
21
22 end

```

- Script file `final_p1.m`:

```

1 % MATH 3340, Spring 2021
2 % Final Project Problem 1
3 % Author: firstname lastname
4 % Date: mm/dd/yyyy
5
6 clear; close all; clc; format short;
7 % Change default text interpreter to LaTeX
8 set(groot, 'defaultTextInterpreter', 'latex');
9 set(groot, 'defaultAxesTickLabelInterpreter', 'latex');
10 set(groot, 'defaultLegendInterpreter', 'latex')
11
12 % PUT YOUR CODE HERE

```

□

2 Problem 2

The implicit, backward Euler method for the general first order initial value problem

$$\frac{du}{dt} = f(u, t), \quad u(t_0) = u_0$$

is given by

$$u_{n+1} = u_n + (t_{n+1} - t_n)f(u_{n+1}, t_{n+1}), \quad n = 0, 1, \dots$$

Use this method to solve numerically the differential equation

$$\frac{du}{dt} = 2 + \sqrt{u - 2t + 3}$$

subject to the initial condition $u(0) = 1$. Use a constant time step $\Delta t = t_{n+1} - t_n = 0.05$ and advance the solution to $t = 2$. Turn in the code and the plot of $u(t)$ versus t . On the plot, compare your numerical solution with the exact solution $u(t) = 1 + 4t + t^2/4$. Use markers to highlight the points produced by the numerical solution.

NOTE: You will need to solve a nonlinear equation at each time step. Solutions that do not perform this task as required will not receive credit.

Solution.

- Plot file final_p2.pdf:

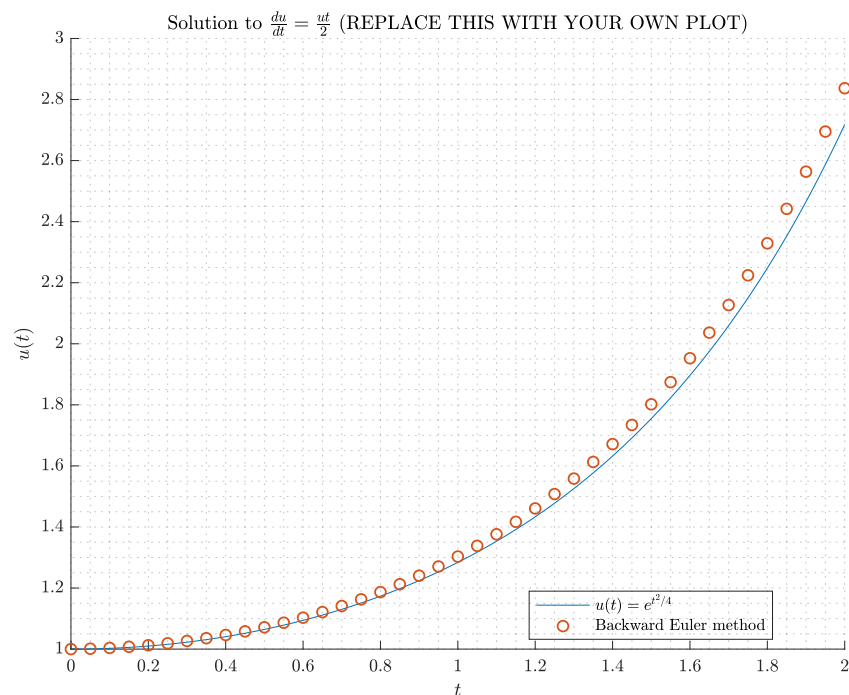


Figure 2: Solution to $du/dt = 2 + \sqrt{u - 2t + 3}$ using Implicit Backward Euler Method

- Function file backward_euler.m:

```

1 function U = backward_euler(f, t, u0)
2 %BACKWARD_EULER: Solve du/dt = f(t, u) with u(t0) = u0 using Backward Euler Method
3 %
4 % Syntax: U = backward_euler(f, t, u0)
5 % Inputs:
6 % f      = function handle, the right-hand side of the ODE du/dt = f(t, u)
7 % t      = a vector, the time points at which solution to be found. Note: t(1) = a, t(end)
8 %         = b
9 % u0     = a scalar, the initial value of the solution to the ODE
10 % Outputs:
11 % U      = a vector, the solution of ODE corresponds to t, i.e., U(1) = U(t(1)) = u0, and
12 %         etc.
13 %
14 % Author: first_name last_name
15 % Date: mm/dd/yyyy

```

```

14
15 % PUT YOUR CODE HERE
16
17 end

```

- Script file `final_p2.m`:

```

1 % MATH 3340, Spring 2021
2 % Final Project Problem 2
3 % Author: firstname lastname
4 % Date: mm/dd/yyyy
5
6 clc; clear; figure(3); hold on;
7 % Change default text interpreter to LaTeX
8 set(groot, 'defaultTextInterpreter', 'latex');
9 set(groot, 'defaultAxesTickLabelInterpreter', 'latex');
10 set(groot, 'defaultLegendInterpreter', 'latex')
11
12 % PUT YOUR CODE HERE

```

□

3 Problem 3

Use both successive parabolic interpolation and the golden section search method to find the minimum of the function $f(x) = |x^2 - 2| + |2x + 3|$ on the interval $[-4, 0]$ with a tolerance of 10^{-8} and an identical accuracy. You are again requested to do this with MATLAB codes which you must show, together with the output; recall that golden search method code was discussed in detail in class. For parabolic interpolation, remember that some approximation steps may produce points that are not feasible and must be replaced. Write your code such that it reverts to the golden section search in that case.

Solution.

- Output file `final_p3.txt`:

```

1 (REPLACE THIS WITH YOUR OWN OUTPUT)
2 f(x) = 13 * x^2 - 51 + 14 * x - 31 on [-2, 2]
3          method      x_min      f(x_min)
4 Successive Parabolic  1.29099445  2.16397780
5      Golden Section  1.29099444  2.16397781

```

- Plot file `final_p3.pdf`:
- Function file `successive_parabolic.m`:

```

1 function [m, fm] = successive_parabolic(f, a, b, tol)
2
3 %SUCCESSIVE_PARABOLIC: Find the minimum of function f on [a, b] using
4 % Successive Parabolic Interpolation.
5 %
6 % Syntax: [m, fm] = successive_parabolic(f, a, b, tol)
7 % Inputs:
8 %   f   = function of which the minimum is desired, function handle
9 %   a   = left endpoint of the interval

```

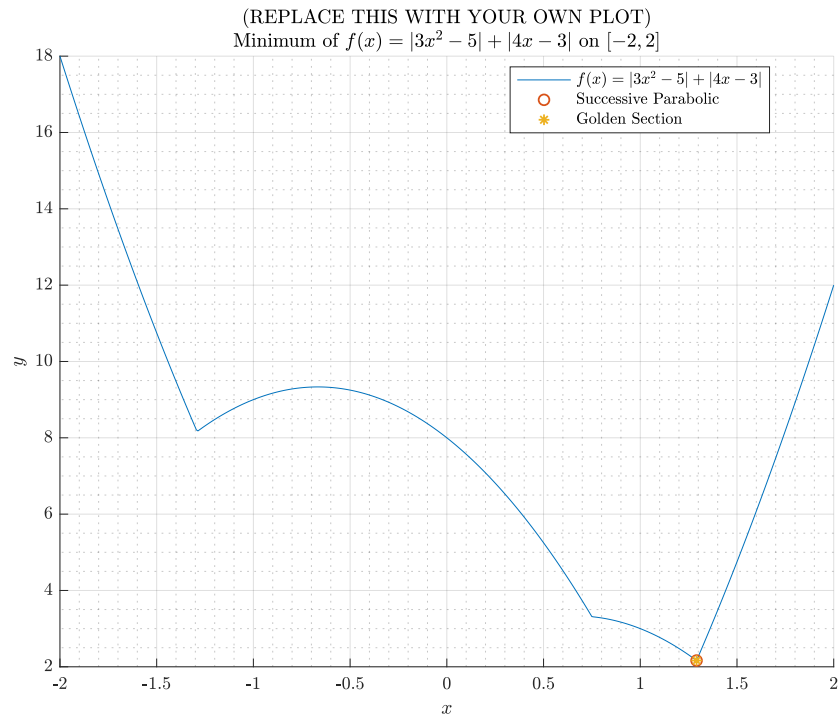


Figure 3: Minimum Obtained by Successive Parabolic Interpolation and Golden Section Search Method

```

10 % b = right endpoint of the interval
11 % tol = tolerance
12 % Outputs:
13 % m = the minimizer at which the minimum of f(x) can be obtained
14 % fm = the minimum of the function
15 % Author: firstname lastname
16 % Date: mm/dd/yyyy
17
18 % PUT YOUR CODE HERE
19
20 end

```

- Function file `golden_section.m`:

```

1 function [m, fm] = golden_section(f, a, b, tol)
2
3 %GOLDEN_SECTION: Find the minimum of function f on [a, b] using
4 % Golden Section Search Method.
5 %
6 % Syntax: [m, fm] = golden_section(f, a, b, tol)
7 % Inputs:
8 % f = function of which the minimum is desired, function handle
9 % a = left endpoint of the interval
10 % b = right endpoint of the interval
11 % tol = tolerance
12 % Outputs:

```

```
13 % m = the minimizer at which the minimum of f(x) can be obtained
14 % fm = the minimum of the function
15 % Author: firstname lastname
16 % Date: mm/dd/yyyy
17
18 % PUT YOUR CODE HERE
19
20 end
```

- Script file final_p3.m:

```
1 % MATH 3340, Spring 2021
2 % Final Project Problem 3
3 % Author: firstname lastname
4 % Date: mm/dd/yyyy
5
6 clc; clear; figure(4); hold on;
7 % Change default text interpreter to LaTeX
8 set(groot, 'defaultTextInterpreter', 'latex');
9 set(groot, 'defaultAxesTickLabelInterpreter', 'latex');
10 set(groot, 'defaultLegendInterpreter', 'latex')
11
12 % PUT YOUR CODE HERE
```

