

CAT II: NUMERICAL ANALYSIS  
INTELMG12928/09/22

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$$f(x) = -2.222$$

$$a \quad x^2 - x - 2 = 0 \quad \text{formula} = \frac{x - f(a) \cdot (b - a)}{f(b) - f(a)} = 0$$

Initial Guesses [1, 3]

$$f(x) = x^2 - x - 2$$

Iteration 1

$$\text{Point} = a = 1$$

$$b = 3$$

$$f(1) = 1^2 - 1 - 2 = -2$$

$$f(3) = 3^2 - 3 - 2 = 4$$

$$x = \frac{3 - 4}{3 - (-2)} = \frac{-1}{5} = -0.2$$

$$f(-0.2) = \frac{4 + 12}{6} = 2.6667$$

$$f(x) = f(-0.2) = -0.6667$$

$$f(x) = f(-0.6667) = 0.6667^2 - 0.6667 - 2 = -1.3333$$

Iteration 2

$$x = 0.6667 - \frac{-2.222 \cdot (1 - 0.6667)}{-2 - (-2.222)}$$

$$= -3.33$$

$$f(-3.33) = 4^2 - 4 - 2 = 8$$

$$a = 4$$

$$b = 0.6667$$

Iteration 3

$$x = 0.6667 - \frac{8(4 - 0.6667)}{-2 - 8}$$

$$= 3.3334$$

$$f(3.3334) = 3.3334^2 - 3.3334 - 2 = 5.5556$$

$$a = 4$$

$$b = 3.3334$$

1. Differentiation - NumPy

Import numpy as np

Import matplotlib.pyplot as plt

def f(x):

return x\*\*2 - 3\*x + 2

def numerical\_derivative(f, x, h = 1e-5):

return (f(x+h) - f(x-h)) / (2\*h)

x = np.linspace(0, 3, 100)

y = f(x)

dy\_dx = numerical\_derivative(f, x)

plt.plot(x, y, label = ("f(x)"))

plt.plot(x, dy\_dx, label = ("f'(x)"))

plt.legend()

plt.xlabel("x")

plt.ylabel("y")

plt.title("Numerical Differentiation")

plt.show()

## 2. Numerical Integration - SciPy

```
from scipy.integrate import quad
```

```
def integrand(x):
```

```
    return 2*x**2 - 3*x + 2
```

```
integral, error = quad(integrand, 0, 3)
```

```
print(f'integral result: {integral}')
```

```
print(f'Error estimate: {error}')
```

## 3 Curve Fitting - SciPy

```
from scipy.optimize import curve_fit
```

```
def model_func(x, a, b, c):
```

```
    return a*x**2 + b*x + c
```

```
np.random.seed(0)
```

```
x_data = np.linspace(0, 10, 100)
```

```
y_data = model_func(x_data, 2, -3, 1) + np.random.normal(0, 1, size=x_data.size)
```

```
plt
```

```
covariance = curve_fit(model_func, x_data, y_data)
```

```
params, error
```

```
plt.scatter(x_data, y_data, label='Data')
```

```
plt.plot(x_data, model_func(x_data, *params), label='fitted curve' color='blue')
```

```
plt.legend()
```

```
plt.x_label('x')
```

```
plt.y_label('y')
```

```
plt.title('curve fitting')
```

```
plt.show()
```

```
print(f'tilted parameters: {params}')
```

```
print(f'integral result: {integral}')
```

```
print(f'Error estimate: {error}')
```

```

4. Linear Regression - Scikit-learn

from sklearn.linear_model import LinearRegression
X_data = np.linspace(0, 10, 100).reshape(-1, 1)
y_data = 3 * X_data + 7 + np.random.normal(0, 1, size=X_data.shape[0])
model = LinearRegression()
model.fit(X_data, y_data)
y_pred = model.predict(X_data)
plt.scatter(X_data, y_data, label='Data')
plt.plot(X_data, y_pred, label='Linear Regression', color='blue')
plt.legend()
plt.xlabel('x')
plt.ylabel('y')
plt.title('Linear Regression')
plt.show()

```

c) Given points

$$(x_1, y_1) = (2.00, 7.2)$$

$$(x_2, y_2) = (4.25, 7.1)$$

2. Interpolation at  $x = 4.0$

$$y = y_1 + \frac{(x - x_1)(y_2 - y_1)}{x_2 - x_1}$$

$$= 7.2 + \frac{(4.0 - 2.0)(7.1 - 7.2)}{4.25 - 2.0}$$

$$\approx 7.1111$$

Value of  $y$  at  $x = 4.0 = 7.1111$ .

d Iteration 1 -  $f(x) = 2^3 - 0.165x^2 + 3.993 \times 10^{-4}$

2.05 Derivative:

$$f'(x) = 3x^2 - 0.33x$$

Newton's method =  $x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$

Iteration 1

Let assume  $x_0 = 5$

$$f(0.5) = 0.5^3 - 0.165 \times 0.5^2 + 3.993 \times 10^{-4} = 0.0841493$$

$$f'(0.5) = 3 \times 0.5^2 - 0.33 \times 0.5 = 0.635.$$

$$X_1 = 0.5 - \frac{0.0841493}{0.635} = 0.5 - 0.143 = 0.357$$

0.357

$$\text{Absolute relative error} = \left| \frac{0.357 - 0.5}{0.357} \right| \times 100\%.$$

$$= \underline{40.15\%}$$

Iteration 2

$x_1 = 0.357$

$$f(0.357) = 0.357^3 - 0.165 \times 0.357^2 + 3.993 \times 10^{-4} = 0.03527.$$

$$f'(0.357) = 3 \times 0.357^2 - 0.33 \times 0.357 = 0.264$$

$$X_2 = 0.357 - \frac{0.03527}{0.264} = 0.357$$

$$\text{Absolute relative error} = \left| \frac{0.357 - 0.357}{0.357} \right| \times 100\% = 0\%$$

$$= \underline{59.33\%}$$

Iteration 3

$x_2 = 0.357$

$$f(0.357) = 0.357^3 - 0.165 \times 0.357^2 + 3.993 \times 10^{-4} = 0.0090.$$

$$f'(0.357) = 3 \times 0.357^2 - 0.33 \times 0.357 = -0.059$$

$$X_3 = 0.357 - \frac{0.0090}{-0.059} = 0.277$$

$$-0.059$$

$$\text{Absolute relative error} = \left| \frac{0.357 - 0.277}{0.357} \right| \times 100\% = 0.227$$

$$= \underline{40.68\%}$$

```

❷ Import numpy as np
import matplotlib.pyplot as plt
def compute_fft(signal, sampling_rate):
    N = len(signal)

    fft_values = np.fft.fft(signal)
    fft_frequencies = np.fft.fftfreq(N, d=1/(sampling_rate))

    positive_frequencies = fft_frequencies[N//2:]
    positive_fft = np.abs(fft_values[N//2:])

    return positive_frequencies, positive_fft

f1 = 50
f2 = 120
sampling_rate = 1000
duration = 1

t = np.linspace(0, duration, int(sampling_rate * duration), endpoint=False)
signal = np.sin(2 * np.pi * f1 * t) + np.sin(2 * np.pi * f2 * t)

fig, axes = plt.subplots()
axes.plot(frequencies, magnitude)

plt.title('FFT of the signal')
plt.xlabel('frequency (Hz)')
plt.ylabel('magnitude')
plt.ylim(0, 200)
plt.xlim(0, 100)
plt.grid()
plt.show()

```