

ECE-210-A HW2

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This homework will review numerical integration and differentiation using vectorized operations, some plotting operations. Remember the style guidelines from the previous assignment. For each question, either save the result to a variable or print out the result to the screen (don't suppress the result).

1. Now it's your turn to try out numerical integration and differentiation.
 - (a) Create two vectors of length 100 and 1000, each containing evenly spaced samples of the function $g(t) = \arctan t$ for $0 \leq t \leq 2\pi$.
 - (b) Approximate the derivatives of the vectors using the difference quotient method (i.e., use `diff` to take the difference between adjacent verbs and divide elementwise by Δt). Call this estimate $\hat{g}'(t)$.
 - (c) Evaluate the analytical derivative $g'(t)$ over the same intervals of t .
 - (d) Say we define the error of the estimate of the derivative to be a normalized mean-square error:

$$\epsilon(g', \hat{g}') = \frac{1}{N} \sum_t (g'(t) - \hat{g}'(t))^2$$

where N is the number of samples. Calculate the error for both estimates for the derivative – which is smaller?

(Note: truncate/pad vectors as necessary.)

- (e) Approximate the integrals of your original vectors using `cumtrapz` and `cumsum`. This will give you four approximations of the integral of g . Repeat the steps in parts (c) and (d): evaluate the analytical antiderivative at the same t points, and calculate the error estimates for each of the four estimates of the integral.
(Note: The antiderivative is $t \arctan(t) - \frac{1}{2} \ln(1 + t^2) + C$.)
 - (f) Plot the best estimate for the integral. Title your plot.
 - (g) (*Optional*) Explore the plotting API: Give the horizontal and vertical axes a label. Turn the grid on/off. Change the axis ticks. Subplots! We will explore more plotting functions in class soon.
 - (h) (*Optional*) Integrate using Simpson's rule and compare results.

2. Perform the following matrix operations (without `for` loops). Save each result to a separate variable (i.e., don't alter A after creating it).

(a) Generate the matrix:

$$A = \begin{bmatrix} 10^0 & 10^1 & \dots & 10^4 \\ 10^5 & 10^6 & \dots & 10^9 \\ \vdots & \vdots & \ddots & \vdots \\ 10^{45} & 10^{46} & \dots & 10^{49} \end{bmatrix} \in M_{10 \times 5}(\mathbb{R})$$

(Hint: use `logspace` and `reshape`.)

- (b) Flip the third row of A left to right.
- (c) Create a column vector of the geometric means of each row. (Recall that the geometric mean of x_1, x_2, \dots, x_n is $\sqrt[n]{x_1 x_2 \dots x_n}$. The `prod` function will probably be helpful.)
- (d) Create the submatrix $B \in M_{3 \times 3}(\mathbb{R})$ such that $b_{ij} = a_{(i+5)(j+1)}$.
- (e) Delete rows 5-10 of A . (Do this in at most five operations.)
3. Create a matrix C such that

$$C_{ab} = \frac{\exp(j(a + bj)) - \exp(-j(a + bj))}{2j}$$

where $-2\pi \leq a, b \leq 2\pi$ and a and b increment by 10^{-3} . Generate this matrix in the following ways, and time each method using `tic/toc`. Write a comment describing the behavior your observations.

- (a) Using `for` loops and no pre-allocation.
- (b) Using `for` loops and pre-allocation.
- (c) Repeat parts (a) and (b), but flip the order of your loops.
- (d) Using `meshgrid`.
- (e) (Optional) Using broadcasting.
- (Note: make sure to properly clear variables to make sure you see the effects of pre-allocation.)
4. (Optional) Try these problems using Python and numpy.
5. (Optional) How does vectorization work (in MATLAB or in general)? Do a little research and write a few sentences explaining in your own words how it achieves speedup over `for` loops.