

第五次作业

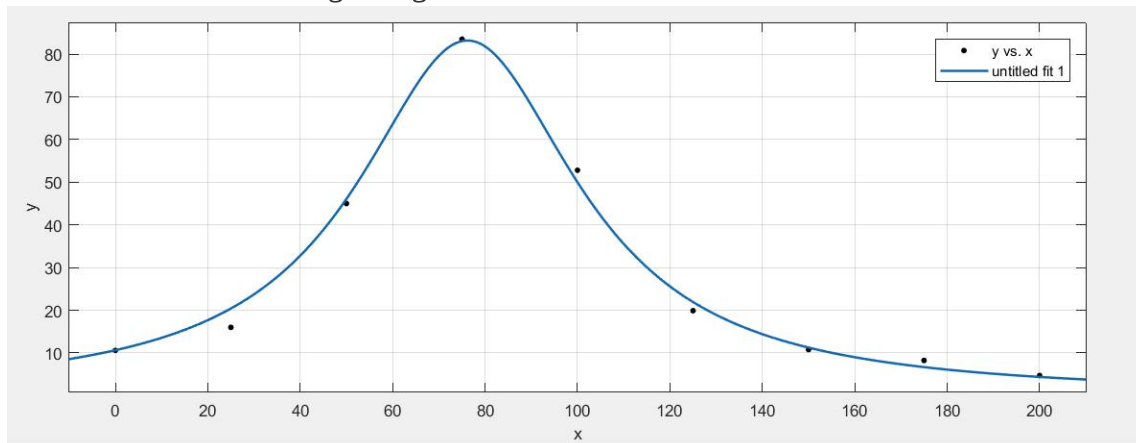
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1

The theoretical formula of the cross section with neutron energy is $f(E) = \frac{f_r}{[(E-E_r)^2 + \tau^2/4]^2}$
These three parameters: E_r means the location of the resonant peak; τ means the full width at half maximum of this resonant process. The derivatives: $f'(E) = \frac{-2f_r(E-E_r)}{[(E-E_r)^2 + \tau^2/4]^2}$
 $f''(E) = -2f_r \frac{[(E-E_r)^2 + \tau^2/4] - 4(E-E_r)^2}{[(E-E_r)^2 + \tau^2/4]^3}$ The boundary condition we choose is based on the value of $f'(E)$ and $f''(E)$ at $E=0$ and 200MeV . In order to get the E_r and τ from the dataset, we just need to use free boundary conditions, for the boundary conditions have a small effect on the resonant peak and full width at half maximum of this resonant process.

```
clear all;clc;
x = 0:25:200; y = [10.6 16.0 45.0 83.5 52.8 19.9 10.8 8.25
4.7];%dataset
xx = 0:0.1:200;
yy = spline(x,y,xx);
[Max,Index] = max(yy);
Er = xx(Index);
half = Max/2;
delta = abs(yy-half);
```

We get the result: $E_r=76.2\text{MeV}$ $\tau=58.4\text{MeV}$ We get the result: $E_r=76.2\text{MeV}$ $\tau=58.4\text{MeV}$ So now the formula is $f(E) = \frac{f_r}{[(E-76.2)^2 + 852.64]^2}$ In order to determine the parameter f_r , we use the matlab built-in curve fitting:



we get $f_r = 7.093e + 04$ Now we can estimate the boundary condition $f''(0) = 0.00795$ $f''(200) = 0.0015$ They are nearly equal to 0, So we can apply the free boundary conditions in this interpolation

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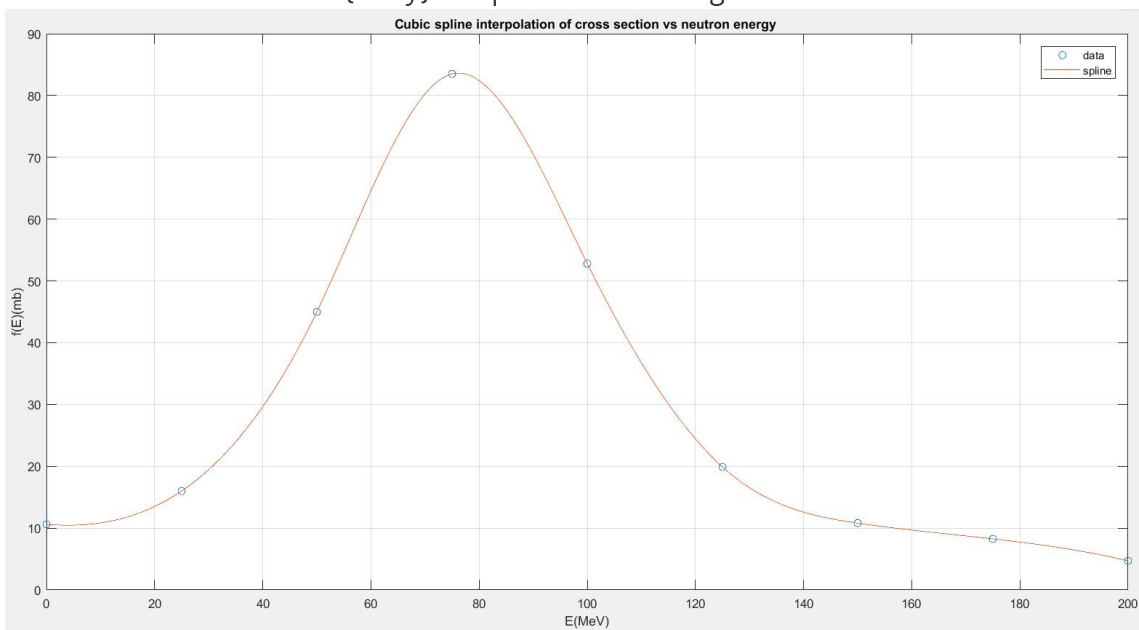
%% the script for question 1
clear all;clc;
x = 0:25:200; y = [10.6 16.0 45.0 83.5 52.8 19.9 10.8 8.25
4.7];%dataset
f1 = spline(x,y,10);
f2 = spline(x,y,90);
f3 = spline(x,y,185);
xx = 0:0.1:200;
yy = spline(x,y,xx);
plot(x,y,'o',xx,yy,'-')
grid on
xlabel('E(MeV)')
ylabel('f(E)(mb)')
title('Cubic spline interpolation of cross section vs neutron energy ')
legend('data','spline')

```

Result

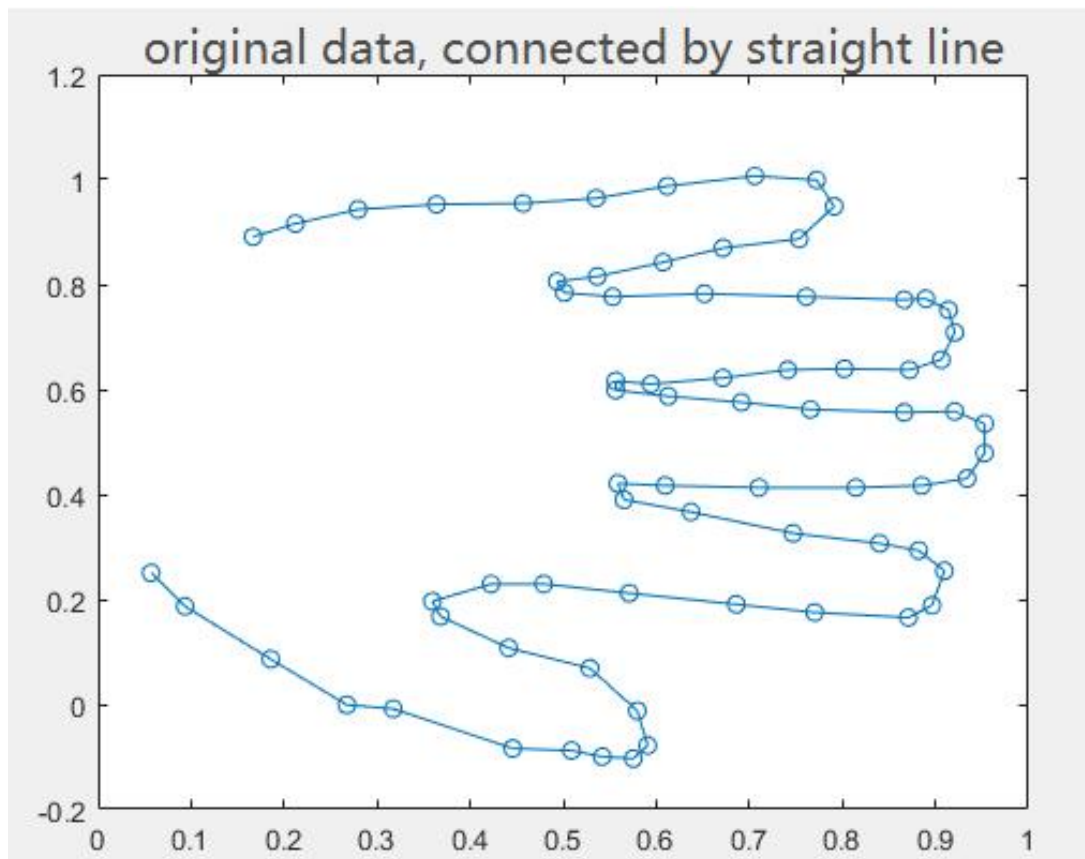
Result

The predicted cross section are $\begin{array}{c|c} E & f(E) \\ \hline 10 & 10.8384 \\ 90 & 70.4942 \\ 185 & 7.1440 \end{array}$ The plot is as followings:

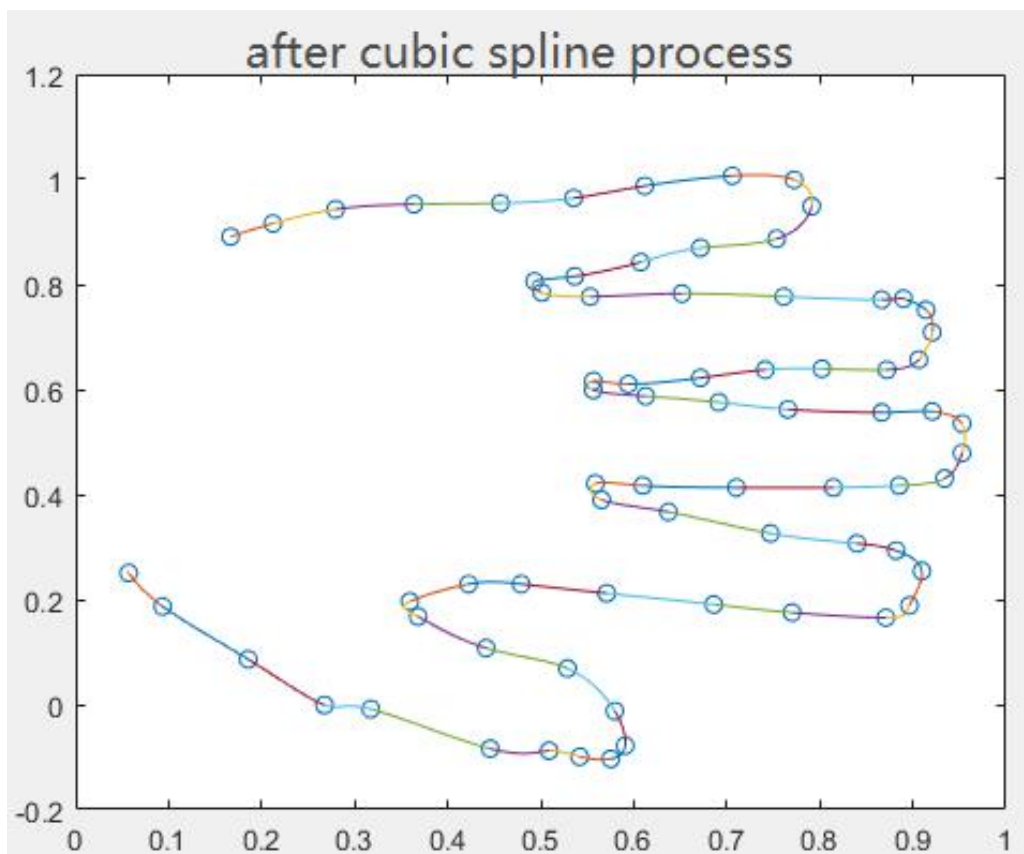


2

We firstly use ginput to get a set of data of Leon's left hand contour.(73 points totally)



Then we use cubic spline to interpolate (n against x, n against y)(n=1,...,73), and plot x against y, we get



It's much smoother.

• • • • •

```

%cubic spline for X, Y row vector (n+1 dimension) (X in increasing
order)
%input (X, Y) for Natural Boundary Condition ( ''=0 at two ends)
%input (X, Y, p, q) for Clamped Condition ( left'=p, right'=q)
%return n set of parameters ( d(i),c(i),b(i),a(i) )
%where  $y_i = d_i + c_i(x-x_i) + b_i(x-x_i)^2 + a_i(x-x_i)^3$ 
%Periodic Condition may be added to it later
%plot of cubicsplined data is available (%in code)
narginchk(2,4);

%Natural Boundary Condition
if nargin == 2
    X=varargin{1};
    Y=varargin{2};
    [~,n]=size(X);
    n=n-1;

    H=X(2:n+1)-X(1:n);
    D=Y;
    B=zeros(1,n+1);
    A=zeros(1,n);
    C=A;

    M=zeros(n+1,n+1);
    N=zeros(1,n+1);

    M(1,1)=1; N(1)=0;
    M(n+1,n+1)=1; N(n+1)=0;

    for i=2:n
        M(i,i-1)=H(i-1);
        M(i,i)=2*(H(i)+H(i-1));
        M(i,i+1)=H(i);
        N(i)=3*(D(i+1)-D(i))/H(i)-3*(D(i)-D(i-1))/H(i-1);
    end

    B=thomas_tridiagonal(M,N);
    A=(B(2:n+1)-B(1:n))/3./H;
    C=(D(2:n+1)-D(1:n))./H-H.*(2*B(1:n)+B(2:n+1))/3;

    %    plot(X,Y,'o');
    %    hold on
    %    for i=1:n
    %        x=linspace(X(i),X(i+1),100);
    %        y=D(i)+C(i)*(x-X(i))+B(i)*(x-X(i)).*(x-X(i))+A(i)*(x-X(i)).*
    %        (x-X(i)).*(x-X(i));
    %        plot(x,y);
    %    end

```

```

if nargin == 4
    X=varargin{1};
    Y=varargin{2};
    p=varargin{3};
    q=varargin{4};
    [~,n]=size(X);
    n=n-1;

    H=X(2:n+1)-X(1:n);
    D=Y;
    B=zeros(1,n+1);
    A=zeros(1,n);
    C=A;

    M=zeros(n+1,n+1);
    N=zeros(1,n+1);

    M(1,1)=2*H(1);
    M(1,2)=H(1);
    N(1)=3*(D(2)-D(1))/H(1)-3*p;
    M(n+1,n)=H(n);
    M(n+1,n+1)=2*H(n);
    N(n+1)=3*q-3*(D(n+1)-D(n))/H(n);

    for i=2:n
        M(i,i-1)=H(i-1);
        M(i,i)=2*(H(i)+H(i-1));
        M(i,i+1)=H(i);
        N(i)=3*(D(i+1)-D(i))/H(i)-3*(D(i)-D(i-1))/H(i-1);
    end

    B=thomas_tridiagonal(M,N);
    A=(B(2:n+1)-B(1:n))/3./H;
    C=(D(2:n+1)-D(1:n))./H-H.*(2*B(1:n)+B(2:n+1))/3;

%     plot(X,Y,'o');
%     hold on
%     for i=1:n
%         x=linspace(X(i),X(i+1),100);
%         y=D(i)+C(i)*(x-X(i))+B(i)*(x-X(i)).*(x-X(i))+A(i)*(x-X(i)).*
(x-X(i)).*(x-X(i));
%         plot(x,y);
%     end
end

```

Code:Thomas method to solve tridiagonal matrix

```

%A is a tridigagonal matrix (n,n), D is a row vector (1,n)
%AX=D
[~,n]=size(D);
X=zeros(1,n);
A(1,2)=A(1,2)/A(1,1);
for i=2:n-1
    A(i,i+1)=A(i,i+1)/(A(i,i)-A(i,i-1)*A(i-1,i));
end
D(1)=D(1)/A(1,1);
for i=2:n
    D(i)=(D(i)-A(i,i-1)*D(i-1))/(A(i,i)-A(i,i-1)*A(i-1,i));
end
X(n)=D(n);
for i=n-1:-1:1
    X(i)=D(i)-A(i,i+1)*X(i+1);
end

```

Code:plot hand

```

%X,Y is data points of the hand contour(73 points totally)
plot(X,Y,'o');
hold on;
nn=1:73;
[Dx,Cx,Bx,Ax]=cubicspline(nn,X);
[Dy,Cy,By,Ay]=cubicspline(nn,Y);
[~,n]=size(X);
n=n-1;
for i=1:n
    x=linspace(nn(i),nn(i+1),100);
    fx=Dx(i)+Cx(i)*(x-nn(i))+Bx(i)*(x-nn(i)).*(x-nn(i))+Ax(i)*(x-
nn(i)).*(x-nn(i)).*(x-nn(i));
    fy=Dy(i)+Cy(i)*(x-nn(i))+By(i)*(x-nn(i)).*(x-nn(i))+Ay(i)*(x-
nn(i)).*(x-nn(i)).*(x-nn(i));
    plot(fx,fy);
end

```

3

3

(a)

According to the formula, the round-off error of $y(t \pm h)$ can be calculated in this way:

$$\frac{d \cos(t)}{dt} = -\sin(t) \quad E_{round}(h) = \frac{e_1 - e_{-1}}{2h} \quad E_{approx}(h) = \frac{h^2 f^{(3)}(\xi)}{6} \leq \frac{Mh^2}{6} \text{ where } M = \max(|f^{(3)}(t)|) = \sin(t)$$

So we can calculate $e_1, e_{-1}, E_{round}, E_{approx}, E$ respectively.

h	e_1	e_{-1}	E_{round}	E_{approx}	E
0.1	-0.10883603	-0.78268458	9.35522417e-16	0.0014024516	0.0014024516
0.01	-0.094955424	-0.91887448	9.34214361e-15	1.40245164e-05	1.40245164e-05
0.001	-0.093573526	-0.93266718	9.34201220e-14	1.40245164e-07	1.40245258e-07
0.0001	-0.093435449	-0.93404768	9.34201089e-13	1.40245164e-09	1.40338584e-09

From the table, we can see $\epsilon = \frac{1}{2}(|e_1| + |e_{-1}|) \approx 1e-16$. So the value of h that minimizes the total error is $h = (\frac{3\epsilon}{M})^{1/3} \approx 7e-6$

What's more, we calculate the real error of central-difference algorithm

$$E_{real} = \frac{y_1 - y_{-1}}{2h} - y'(t) = \frac{\cos(1+h) - \cos(1-h)}{2h} + \sin(1) \text{ for } h = [1e-1, 1e-2, 1e-3, 1e-4, 1e-5, 1e-6]$$

```
E_real =
0.001401750582461
0.000014024446294
0.000000140245188
0.000000001402529
0.0000000000010864
0.0000000000027517
```

We can see that the minimal error lays around $1e-5$, which accords to our estimation.

Code:

```
%第五次作业
%第三题(1)

clear all
clc
format long
t = 1;
epsm = 1.1102e-16; %机器误差
h = [0.1,0.01,0.001,0.0001,0.00001,0.000001]; %步长
e_plus = -sin(t+h).*(t+h).*epsm; %e1
e_minus = -sin(t-h).*(t-h).*epsm; %e-1
epsmax = (-e_plus - e_minus)./2 ;

E_round = (-e_plus - e_minus)./(2.*h); %E_round
M = abs(sin(t));
E_approx = M*h.^2/6; %E_approx
E = E_approx + E_round; %通过公式估算出来的误差
h_min = (2*epsmax/M)^(1/3); %通过公式估算出来使误差最小的h
```

(b)

For $\epsilon = 0.5 \times 10^{-8}$, the optimal value of step size

$h = \left(\frac{3\epsilon}{M}\right)^{1/3} = \left(\frac{3 \times 0.5 \times 10^{-8}}{\sin(1)}\right)^{1/3} = 2.612 \times 10^{-3}$ Which is larger than Problem 1, because the magnitude of ϵ we take in Problem 1 is $1e-16$ and we have already discussed that the optimal value of step size h is about $7e-6$

(c)

Using Taylor expansion:

$$y(t+h) = y(t) + hy^{(1)}(t) + \frac{h^2}{2}y^{(2)}(t) + \frac{h^3}{6}y^{(3)}(t) + \frac{h^4}{24}y^{(4)}(t) + \frac{h^5}{120}y^{(5)}(\xi)$$

$$y(t-h) = y(t) - hy^{(1)}(t) + \frac{h^2}{2}y^{(2)}(t) - \frac{h^3}{6}y^{(3)}(t) + \frac{h^4}{24}y^{(4)}(t) - \frac{h^5}{120}y^{(5)}(\xi)$$

$$y(t+2h) = y(t) + 2hy^{(1)}(t) + 2h^2y^{(2)}(t) + \frac{4h^3}{3}y^{(3)}(t) + \frac{2h^4}{3}y^{(4)}(t) + \frac{4h^5}{15}y^{(5)}(\xi)$$

$$y(t-2h) = y(t) - 2hy^{(1)}(t) + 2h^2y^{(2)}(t) - \frac{4h^3}{3}y^{(3)}(t) + \frac{2h^4}{3}y^{(4)}(t) - \frac{4h^5}{15}y^{(5)}(\xi)$$

$$\text{then } \frac{-y(t+2h)+8y(t+h)-8y(t-h)+y(t-2h)}{12h} = \frac{12hy^{(1)}(t)-2/5h^5y^{(5)}(\xi)}{12h} = y^{(1)}(t) - \frac{1}{30}h^4y^{(5)}(\xi)$$

$$\text{So } \mathbf{E}_{\text{approx}} = \frac{h^4}{30}y^{(5)}(\xi)$$

$$\text{And } y(t+h) = y_1 + e_1 \quad y(t-h) = y_1 + e_{-1} \quad y(t+2h) = y_1 + e_2 \quad y(t-2h) = y_1 + e_{-2}$$

$$\text{So } \mathbf{E}_{\text{round}} = \frac{-e_2+8e_1-8e_{-1}+e_{-2}}{12h} \leq \frac{3\epsilon}{2h}$$

$$|\mathbf{E}(h)| \leq \frac{3\epsilon}{2h} + \frac{1}{30}h^4y^{(5)}(\xi)$$

the value of h that minimizes the total error is $h = \left(\frac{45\epsilon}{4M}\right)^{1/5}$ where $M = \max(|f^{(5)}(x)|)$

4

(a)

Three-point backward difference formula: $f'(x_i) = \frac{f(x_{i-2}) - 4f(x_{i-1}) + 3f(x_i)}{2h} + O(h^2)$ So

$$f'(2010) = \frac{f(1990) - 4f(2000) + 3f(2010)}{2 \times 10} = 0.345$$

(b)

Two-point central difference formula: $f'(x_i) = \frac{f(x_{i+1}) - f(x_{i-1}))}{2h} + O(h^2)$ So we can rewrite

$$f'(2010) = \frac{f(2020) - f(2000)}{2 \times 10} \text{ So we get } f(2020) = 20 \times 0.345 + 30.8 = 37.7$$