

EM314 - NUMERICAL METHODS

ASSIGNMENT - 3

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Theory.

1. $f(x) = \ln(x)$ on interval $[1, 4]$

third order polynomial approximation.

\therefore 4 points.

$$x = 1, 2, 3, 4.$$

$$x = 1 \Rightarrow f(1) = \ln(1) = 0$$

$$x = 2 \Rightarrow f(2) = \ln(2) = 0.69$$

$$x = 3 \Rightarrow f(3) = \ln(3) = 1.10$$

$$x = 4 \Rightarrow f(4) = \ln(4) = 1.39$$

lagrange interpolation basis function,

$$l_j(x) = \prod_{\substack{j=0 \\ j \neq i}}^n \frac{x - x_j}{x_i - x_j}$$

$$\begin{aligned} l_0(x) &= \frac{(x - x_1)(x - x_2)(x - x_3)}{(x_0 - x_1)(x_0 - x_2)(x_0 - x_3)} = \frac{(x - 2)(x - 3)(x - 4)}{(1 - 2)(1 - 3)(1 - 4)} \\ &= \frac{(x - 2)(x - 3)(x - 4)}{-6} \end{aligned}$$

$$\begin{aligned} l_1(x) &= \frac{(x - x_0)(x - x_2)(x - x_3)}{(x_1 - x_0)(x_1 - x_2)(x_1 - x_3)} \\ &= \frac{(x - 1)(x - 3)(x - 4)}{2} \end{aligned}$$

$$\begin{aligned} l_2(x) &= \frac{(x - x_0)(x - x_1)(x - x_3)}{(x_2 - x_0)(x_2 - x_1)(x_2 - x_3)} \\ &= \frac{(x - 1)(x - 2)(x - 4)}{-2} \end{aligned}$$

$$l_3(x) = \frac{(x-x_0)(x-x_1)(x-x_2)}{(x_3-x_0)(x_3-x_1)(x_3-x_2)}$$

$$= \frac{(x-1)(x-2)(x-3)}{6}$$

\therefore polynomial $p(x)$,

$$p(x) = \sum_{i=0}^n f(x_i) \cdot l_i(x)$$

$$p(x) \approx \ln(x) \approx \ln(1) \cdot l_0(x) + \ln(2) \cdot l_1(x) + \ln(3) \cdot l_2(x) + \ln(4) \cdot l_3(x)$$

$$\approx 0 + \frac{\ln(2)}{2} \cdot (x-1)(x-3)(x-4) + \frac{\ln(3)}{-2} (x-1)(x-2)(x-4) + \frac{\ln(4)}{6} (x-1)(x-2)(x-3)$$

$$\approx 0.0264x^3 - 0.3143x^2 + 1.4373x - 1.1514$$

Q2. Consider function $f(x) = 1$.

when $f(x)$ is approximated with lagrange interpolating polynomial it can be expressed as,

$$p(x) = \sum_{i=0}^n f(x_i) \cdot l_i(x)$$

since $f(x_i) = 1$ for x .

$$p(x) = \sum_{i=0}^n 1 \cdot l_i(x)$$

so $p(x) = f(x) = 1$ polynomial perfectly interpolates any x_1, x_2, \dots, x_n by reason of the interpolating polynomial is unique.

$$\therefore \sum_{i=0}^n l_i(x) = 1 \quad \text{for all } x.$$

Implementation

3. (a)

OCTAVE code (LagrangeInterpolant.m)

```
pkg load symbolic;

function LagrangeInterpolant( X , Y )

    syms x

    Px=0;

    len = length(X);

    for i=1:len

        l= x^0;

        for j=1:len

            if i!=j

                l = simplify(( l*( x-X(j) )/( X(i)-X(j) ) ));

            endif

        endfor

        Px = Px + l*Y(i);

    endfor

    Px = simplify(Px)

    hold on;

    ezplot(Px)

    plot(X,Y,'ob')

endfunction
```

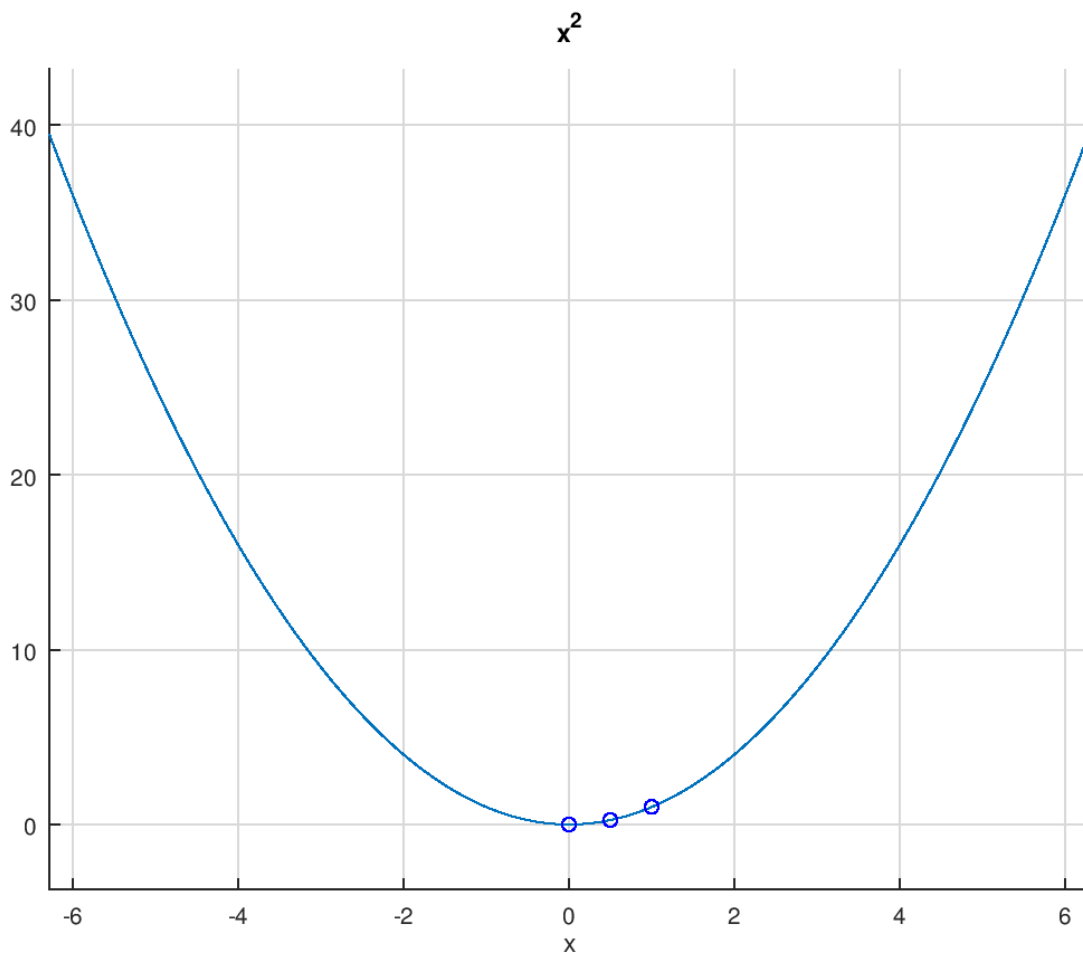
(b) OCTAVE code (Q2.m)

```
X = [0 1/2 1];  
Y = [0 1/4 1];  
LagrangeInterpolant(X, Y);
```

Output of the code

```
>> Q2
```

```
Px = (sym) x2
```



Expected answer which $P(x) = x^2$ is obtained.

Q3.
(b)

x	0	$\frac{1}{2}$	1
y	0	$\frac{1}{4}$	1

lagrange interpolating polynomial,

$$l_0(x) = \frac{(x - \frac{1}{2})(x - 1)}{(-\frac{1}{2})(-1)} = (2x - 1)(x - 1)$$

$$l_1(x) = \frac{(x - 0)(x - 1)}{\frac{1}{2} \cdot (\frac{1}{2} - 1)} = -4x(x - 1)$$

$$l_2(x) = \frac{(x - 0)(x - \frac{1}{2})}{1 \cdot (1 - \frac{1}{2})} = x(2x - 1)$$

$$\therefore P(x) = 0 \cdot l_0(x) + \frac{1}{4} \cdot l_1(x) + 1 \cdot l_2(x)$$

$$= 0 + \frac{1}{4} \cdot (-4x)(x - 1) + x(2x - 1)$$

$$= -x^2 + x + 2x^2 - x$$

$$= x^2$$

\therefore Expected answer $P(x) = x^2$

4. (b) OCTAVE code (Q3.m)

```
pkg load symbolic;
syms x
X = -10:2:0;
Y = [19.1 20.7 28.2 28.7 29 29.1];
Px=0;
len = length(X);

for i=1:len
    l= x^0;
    for j=1:len
        if i!=j
            l = simplify(( l*( x-X(j) )/( X(i)-X(j) ) ));
        endif
    endfor
    Px = Px + l*Y(i);
endfor

Px = simplify(Px)
hold on;
grid on;
ezplot(Px)
plot(X,Y,'ob')

Temp = double(subs(Px,x,-7 ))

p1 = simplify(diff(Px,x));
p2 = simplify(diff(p1,x))

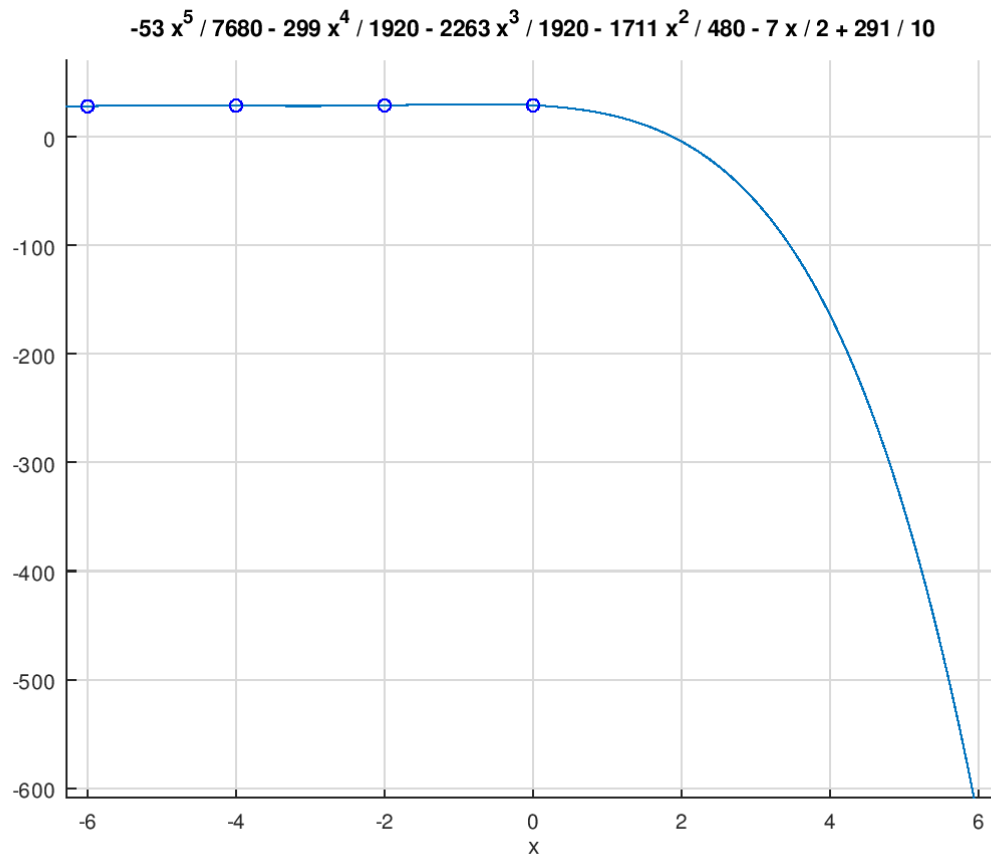
points = real( double(solve(p2==0,x) ) )
x0 = -9:0.2:-1;
y0 = double(subs(p1,x,x0));
y1 = double(subs(p1,x,points));
plot(x0,y0)
plot(points,y1,'ob')
```

Output of the code

>> Q3

Px = (sym)

- (53/7680)*x⁵ - (299/1920)*x⁴ - (2263/1920)*x³ - (1711/480)*x² - (7/2)*x¹ - (291/10)



Temp = 25.291

p1 = (sym) -(53/1536)*x⁴ - (299/480)*x³ - (2263/640)*x² - (1711/240)*x - (7/2)

p2 = (sym) -(53/384)*x³ - (299/160)*x² - (2263/320)*x - (1711/240)

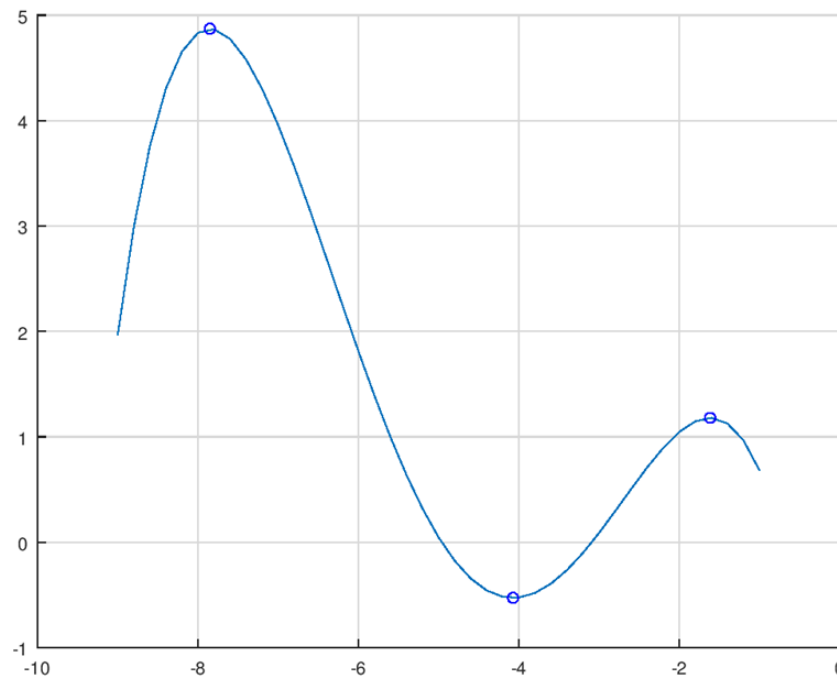
points =

-4.0723

-1.6154

-7.8519

Graph of $\frac{dT}{dz}$



(a) Lagrange interpolating polynomial $P(x)$,

$$P(x) = -\left(\frac{53}{7680}\right)x^5 - \left(\frac{299}{1920}\right)x^4 - \left(\frac{2263}{1920}\right)x^3 - \left(\frac{1711}{480}\right)x^2 - \left(\frac{7}{2}\right)x + \left(\frac{291}{10}\right)$$

(b) Temperature at depth 7m of the lake is 25.291 c.

When comparing with the values in the table it is a valid answer.

(c) The thermocline locates at the maximizer of $\frac{dT}{dz}$,

Critical points of $\frac{dT}{dz}$ are given by $\frac{dT^2}{dz} = 0$

$$\frac{dT}{dz} = -\left(\frac{53}{1536}\right)x^4 - \left(\frac{299}{480}\right)x^3 - \left(\frac{2263}{640}\right)x^2 - \left(\frac{1711}{240}\right)x - \left(\frac{7}{2}\right)$$

$$\frac{dT^2}{dz} = -\left(\frac{53}{384}\right)x^3 - \left(\frac{299}{160}\right)x^2 - \left(\frac{2263}{320}\right)x - \left(\frac{1711}{240}\right)$$

Therefore, critical points are (-1.6154) , (-4.0723) , (-7.8519) .

But by the graph $\frac{dT}{dz}$ maximum occurs at $x = (-7.8519)$

Therefore Thermocline locates at -7.8519m.