Department of Engineering Mathematics

EMAT20920: Numerical Methods in MATLAB

COURSEWORK ASSESSMENT

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All figures in this report have been saved using saveFigPDF function as it automatically resizes the paper to the correct size.

Listing 1: ../src/saveFigPDF.m

Question 1: Root-finding

(a) To find how many solutions each equation has in the given domain I will rearrange all the equations to be equal to zero and then looks for the zeros of the rearranged equations. As a corollary to the intermediate value theorem, if a function is continuous and changes sign in a bracket then that bracket must contain a zero. So I will plot each of the rearranged equation and I look for appropriate brackets. I will use the pltFunc function to plot the functions as it removes values outside a defined limit which prevents MATLAB plotting discontinuous functions as continuous. The limits can then be changed using the property explorer to give a more useful plot.

Listing 2: ../src/q1/pltFunc.m

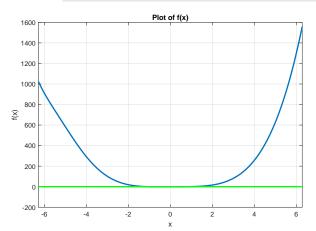
```
function pltFunc(f, domain, discontLim)
    %pltFunc plots function f between values of xLim removing any values
    % that are greater than discontLim to prevent MATLAB plotting
    % discontinuous functions as continous and plots a line of x = 0 to
    % help make any zeros clear
    %
    % Input:
    % f = function handle to plot
    % domain = 1x2 vector containing the lower and upper bound of the
    % domain of f
    % discountLim = absolute values of the function greater than this are
    % changed to NaN. Setting to inf will plot all values of the function
    %
```

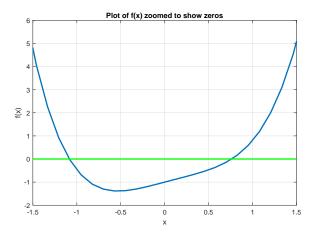
```
% Usage:
   % pltFunc(@(x) 1./x, [-10 10], 5) -> Plots 1/x between -10 and 10
   % changing the values where |1/x|>5 to NaN
   % Check xLim is the correct dimensions
   assert(isequal(size(domain), [1 2]), "domain must be a 1x2 vector")
   %% Generate values to plot
   x = linspace(domain(1), domain(2));
   y = f(x);
   \% Remove large values of y to prevent MATLAB plotting discontinuous
   % functions as continuous
   y(abs(y)>discontLim) = NaN;
   \% Plot function and line x = 0
   plot(x, y, [min(x) max(x)], [0 0], "g-", "LineWidth", 2);
   ylabel("f(x)");
   xlim(domain);
   title("Plot of f(x)");
   grid on;
end
```

(i) Rearranging $x^4 = e^{-x}\cos(x)$ gives $f(x) = x^4 - e^{-x}\cos(x)$.

Listing 3: ../src/q1/Q1a_i.m

```
f = @(x) x.^4 - exp(-x).*cos(x);
pltFunc(f, [-2*pi 2*pi], inf);
```

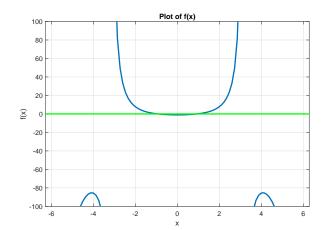


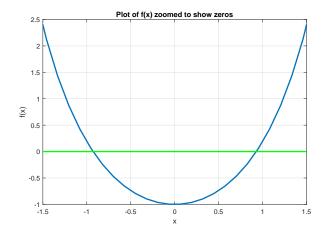


The second zoomed in plot shows there are two zeros in the given domain. The first zero can be bracketed by the interval [-1.5, -1] as f(-1.5) = 4.7455 and f(-1) = -0.4687 so since the function is continuous and there is a change of sign this bracket must contain a zero. Like wise the second root can be bracketed by the interval [0.5, 1] as f(0.5) = -0.4698 and f(1) = 0.8012.

(ii) Setting
$$f(x) = \frac{x^3}{\sin(x)} - 1$$
.

```
f = Q(x) (x.^3)./sin(x) - 1;
pltFunc(f, [-2*pi 2*pi], 500);
```

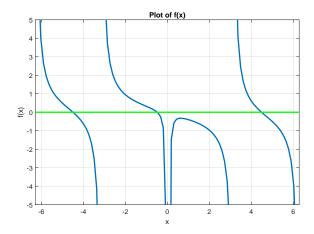




The second plot show there are two roots. The first root can be bracketed by the interval [-1, -0.5] as f(-1) = 0.1884 and f(-0.5) = -0.7393 and f(x) is continuous in this bracket. Likewise, the second root can be bracketed by the interval [0.5, 1] as f(0.5) = -0.7393 and f(1) = 0.1884.

(iii) Rearranging $\cot(x) = \frac{25}{25x-1}$ gives $f(x) = \cot(x) - \frac{25}{25x-1}$.

Listing 5: ../src/q1/Q1a_iii.m

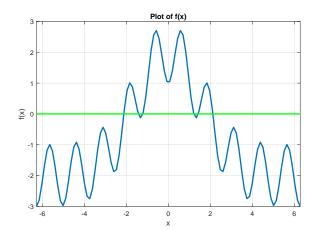


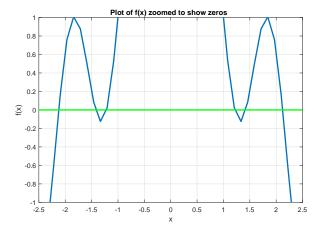
The plot shows that the equation has three solutions. The first can be bracketed by the interval [-5, -4] as f(-5) = 0.4942 and f(-4) = -0.6162. The second solution can be bracketed by the interval [-1, -0.1] as f(-1) = 0.3194 and f(-0.1) = -2.8238. The third solution can be bracketed by the interval [4, 5] as f(4) = 0.6112 and f(5) = -0.4974. f(x) is continuous in each of the bracketing intervals.

(iv) Rearranging $4e^{-x^2/5} = \cos(5x) + 2$ gives $f(x) = 4e^{-x^2/5} - \cos(5x) - 2$.

Listing 6: ../src/q1/Q1a_iv.m

```
f = @(x) 4*exp(-x.^2/5) - cos(5*x) - 2;
pltFunc(f, [-2*pi 2*pi], inf);
```





The second plot shows that the equation has 6 solutions. The bracketing intervals are shown in the table below.

[a,b]	f(a)	f(b)
[-2.5, -2]	-1.8518	0.6364
[-1.5, -1.25]	0.2039	-0.0730
[-1.25, -1]	-0.0730	0.9913
[1, 1.25]	0.9913	-0.0730
[1.25, 1.5]	-0.0730	0.2039
[2, 2.5]	0.6364	-1.8518

(b) The bisection method is used by calling the the bisectRoot function.

Listing 7: ../src/q1/bisectRoot.m

```
function [sol, i, err] = bisectRoot(f, a, b, tol)
   %bisectRoot Use the bisection method to find roots of the function f
   % bracketed within the intervals [a, b].
   %Inputs:
   \% \hspace{0.4cm} f = function handle to function whose root is to be found
   \% a = 1*n array containing all the lower ends of the brackets
   \mbox{\ensuremath{\mbox{\%}}} where n is the number of roots
   \% b = 1*n array containing all the lower ends of the brackets
   % where n is the number of roots
   \% tol = absolute error tolerance with which to find the root;
   \%   
Iteration terminates when the root is known to within +/- tol
   %
   %Outputs:
   % sol = 1*n array of of roots
   \% i = 1*n array of the number of iterations required to find the nth
   % root
   %
      err =
   %
   %Usage:
   % [r, i, err] = bisect(@(x) x.^2 - 4, 1, 3, 5e-9) \rightarrow returns the
   % approximation to root of x^2 - 4 = 0 within [1, 3], the number of
   % iterations required to find the root and the final absolute error
   % check if all intervals are correctly defined
```

```
assert(isequal(size(a), size(b)),...
       "Must be an equal number of upper and lower bounds");
   % check whether f changes sign
   assert(all(sign(f(a)) ~= sign(f(b))),...
       'f(a) and f(b) should have opposite sign');
   % intialise variables
   % iteration counter
   i = zeros(size(a));
   % current solution estimate
   sol = (a + b)/2;
   % previous solution estimate
   sol_old = Inf;
   % absolute error
   err = Inf;
   withinTol = zeros(size(a));
   % bisection algorithm:
   % at each iteration, find the half-interval that contains a sign change
   % and relabel the endpoints appropriately
   while any(~withinTol)
       i(~withinTol) = i(~withinTol) + 1;
       sol_old = sol;
       mid = (a + b)/2;
       % mid point is a root
       exactRoot = f(mid) == 0;
       sol(exactRoot) = mid(exactRoot);
       err(exactRoot) = 0;
       withinTol(exactRoot) = true;
       \ensuremath{\text{\%}} solution is in first half of interval and mid point not a root
       firstHalf = (sign(f(a)) ~= sign(f(mid))) & ~exactRoot;
       b(firstHalf) = mid(firstHalf);
       \% solution is in second half of interval and mid point not a root
       secondHalf = (sign(f(a)) == sign(f(mid))) & ~exactRoot;
       a(secondHalf) = mid(secondHalf);
       % update solutions and errors values that aren't within tolerance
       sol(~withinTol) = (a(~withinTol) + b(~withinTol))/2;
       err(~withinTol) = abs(sol(~withinTol) - sol_old(~withinTol));
       withinTol(err < tol) = true;</pre>
   end
end
```

(i) Solutions to $f(x) = x^4 - e^{-x}\cos(x) = 0$ $x \in [-2\pi, 2\pi]$.

```
Listing 8: ../src/q1/Q1b_i.m
```

```
f = @(x) x.^4 - exp(-x).*cos(x);
a = [-1.5 0.5];
b = [-1 1];
[r, i, err] = bisectRoot(f, a, b, [5e-8 5e-9])
```

Note the two different tolerances since one root is an order of magnitude larger so requires one less decimal place of accuracy to be accurate to 8 significant figures.

(ii) Solutions to
$$f(x) = \frac{x^3}{\sin(x)} - 1 = 0 \ x \in [-2\pi, 2\pi].$$

[a,b]	Root	# Iterations
[-1.5, -1]	-1.0843597	23
[0.5, 1]	0.76221107	26

Listing 9: ../src/q1/Q1b_ii.m

```
f = @(x) (x.^3)./sin(x) - 1;
a = [-1 0.5];
b = [-0.5 1];
[r, i, err] = bisectRoot(f, a, b, 5e-9)
```

[a,b]	Root	# Iterations
[-1, -0.5]	-0.92862631	26
[0.5, 1]	0.92862631	26

(iii) Solutions to $f(x) = \cot(x) - \frac{25}{25x-1} = 0$ $x \in [-2\pi, 2\pi]$.

Listing 10: ../src/q1/Q1b_iii.m

```
f = @(x) cot(x) - 25./(25*x - 1);
a = [-5 -1 4];
b = [-4 -0.1 5];
[r, i, err] = bisectRoot(f, a, b, [5e-8 5e-9 5e-8])
```

[a,b]	Root	# Iterations
[-5, -4]	-4.4953722	24
[-1, -0.1]	-0.47773376	27
[4, 5]	4.4914097	24

(iv) Solutions to $f(x) = 4e^{-x^2/5} - \cos(5x) - 2 = 0$ $x \in [-2\pi, 2\pi]$.

Listing 11: ../src/q1/Q1b_iv.m

```
f = @(x) 4*exp(-x.^2/5) - cos(5*x) - 2;

a = [-2.5 -1.5 -1.25 1 1.25 2];

b = [-2 -1.25 -1 1.25 1.5 2.5];

[r, i, err] = bisectRoot(f, a, b, 5e-8)
```

[a,b]	Root	# Iterations
[-2.5, -2]	-2.1222382	23
[-1.5, -1.25]	-1.4255432	22
[-1.25, -1]	-1.2145933	22
[1, 1.25]	1.2145933	22
[1.25, 1.5]	1.4255432	22
[2, 2.5]	2.1222382	23

(c) The iterative scheme we asked to implement is called Steffensen's method. This is implemented in the steffensenRoot function.

Listing 12: ../src/q1/steffensenRoot.m

```
function [r, n, err] = steffensenRoot(f, x0, tol, nMax)
```

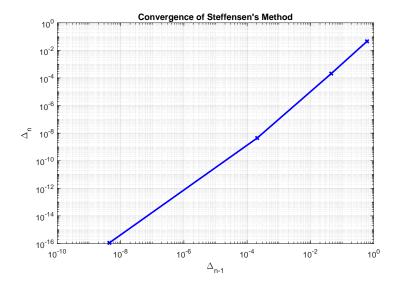
```
%steffensenRoot uses Steffensen's method to find roots of f(x)
   % based on an initial guess x0
   %Inputs:
   \% f = function handle to function whose root is to be found
   \% \quad \text{xO} = \text{initial guess of the root to begin iteration at}
   % tol = absolute error tolerance with which to find the root
   \% iteration terminates when the root is known to within +/- tol
   % nMax = the maximum number of iteration to quit after. Prevents an
   \% infinite loop if the iterations do not converge
   %Outputs:
   % r = the approximate root of f(x)=0
   % n = the number of interations
   % err = 1*n vector of the absolute error after each interation
   %
   %Usage:
   % [r, n, err] = steffensenRoot(@(x) exp(-x) -x, 0, 5e-9, 50) \rightarrow
   % returns the approximate roo of x^-x - x = 0 after n iterations and
   % = 1000 err the absolute error after each iteration
   % set initial guess as first root
   xn = x0;
   %iteration counter
   n = 0;
   % preallocate error array
   err = Inf(1, nMax);
   while all(err > tol) && n < nMax</pre>
       n = n + 1;
       x01d = xn;
       \mbox{\ensuremath{\mbox{\%}}} Calculate f(xn) to avoid repeat computation
       fn = f(xn);
       % Calculate next interation
       xn = xn - fn*(f(xn + fn)/fn - 1)^-1;
       err(n) = abs(xn - x01d);
   % remove any unused preallocated element in error array
   err(isinf(err)) = [];
   % check if solution converged
   assert(err(end) < tol, "No convergence")</pre>
   r = xn;
end
```

The following uses this function to find the root of $e^{-x} - x = 0$ and calculate the convergence.

Listing 13: ../src/q1/Q1c.m

```
f = @(x) exp(-x) - x;
[r, n, e] = steffensenRoot(f, 0, 5e-13, 50)
%% Generate plot of convergence
loglog(e(1:end-1),e(2:end), "bx-", "LineWidth", 2);
title("Convergence of Steffensen's Method")
xlabel('\Delta_{n-1}');
ylabel('\Delta_{n}');
grid on;
%% Find order of congerence
polyfit(log(e(1:end-1)), log(e(2:end)), 1)
```

After 5 iterations the root x = 0.567143290410 is accurate to 12 decimal places.



The graph shows a straight which shows error $\propto \Delta_{n-1}^q$, where q is the gradient of the line. Using the MATLAB function polyfit the gradient of the above graph as 1.8 which is close to 2 so Steffensen's method is second order.

(d) The first step in creating a cobweb plot is to implement a fixed point iteration scheme.

Listing 14: ../src/q1/fixedPointRoot.m

```
function xn = fixedPointRoot(g, x0, nMax)
   % fixedPointRoot Iteration to find solutions of x = g(x)
   %
   %Inputs:
   % g = function handle to find the solutions of <math>x = g(x)
   % x0 = first term of the iteration
   % nMax = the maximum number of iteration to quit after
   %
   %Output:
   % xn = the iteraterative sequence
   % xn = fixedPointRoot(@(x) cos(x), 0.75, 100) \rightarrow looks for a
      root of the equation x - cos(x) = 0, starting with an inital guess
      of 0.75.
   % number of iterations
   \% preallocated sequence array and set initial guess as first term
   xn = NaN(1, nMax);
   xn(1) = x0;
   % set initial error
   err = Inf;
   % iterate x -> g(x)
   while n < nMax</pre>
       n = n + 1;
       xn(n + 1) = g(xn(n));
       err = abs(xn(n + 1) - xn(n));
```

```
end

% remove any unused elements of the preallocated array
    xn(isnan(xn)) = [];

fprintf('\nAfter %d steps root is %-20.14g\n', n, xn(end));
    fprintf('Final absolute error is %g\n\n', err);
end
```

Listing 15: ../src/q1/cobwebDiagram.m

```
function cobwebDiagram(g, x0, nMax, a, b)
   %Inputs:
   % g = function handle for g(x)
   % x0 = initial guess to start iteration
   % nMax = number of iterations to complete
   % a = lower end of interval [a,b] to plot cobweb diagram over
   \% b = upper end of interval [a,b] to plot cobweb diagram over
   %Usage:
   % cobwebDiagram(@(x) (x.^5 + 3)/5, 1, 10, 0, 1.5) \rightarrow produces a
   % cobweb diagram of x = (x^5 + 3)/5 based on an initial guess of 10
   \% and 10 iterations. This is shown over the interval [0,1.5].
   \%\% get fixed point iteration sequence
   xn = fixedPointRoot(g, x0, nMax);
   %% generate cobweb diagram
   % get values for the line y = x and y = g(x)
   x = linspace(a, b);
   y = g(x);
   y(isinf(y)) = NaN;
   % set up figure
   hold on;
   grid on;
   set(gca, "DefaultLineLineWidth", 2);
   title("Cobweb plot for fixed point iteration");
   xlabel("x");
   ylabel("y")
   xlim([a b])
   ylim([min(x(1), y(1)) max(x(end), y(end))]);
   % plot lines y = x and y = g(x)
   plot(x, x, "r-", "DisplayName", "y = x");
   plot(x, y, "k-", "DisplayName", "y = g(x)");
   legend("AutoUpdate", "off");
   % plot the steps
   plot([xn(1) xn(1)], [0 xn(2)], 'm-');
   for i=1:length(xn) - 2
      plot([xn(i) xn(i + 1)], [xn(i + 1) xn(i + 1)], 'm-');
      plot([xn(i + 1) xn(i + 1)], [xn(i + 1) xn(i + 2)], 'm-');
   end
end
```

Question 2: Numerical integration and differentiation

(a) (i) The first expression is Simpson's 3/8 rule and the second is Milne's rule. Simpson's 3/8 rule can be implemented as follows.

Listing 16: ../src/q2/simpson38.m

```
function simpQuad = simpson38(f, a, b)
    %simpson38 approximates integral of f(x) over interval [a,b] by using
    %Simpson's 3/8 rule
    %
    %Inputs:
    %    f = function handle of the integrand f(x)
    %    a = lower bound of the interval
    %    b = upper bound of the interval
    %
    %Outputs:
    %    simpQuad = approximate quadrature
    %
    %Usage:
    %    quad = simpson38(@(x) x^2, 0, 0.5) -> returns the approximate
    %    intergal of x^2 in the interval [0, 0.5]

simpQuad = (b - a)/8 .* (f(a) + 3*f((2*a + b)/3) + 3*f((a + 2*b)/3)...
    + f(b));
end
```

And similarly Milne's rule can be implemented.

Listing 17: ../src/q2/milne.m

```
function milneQuad = milne(f, a, b)
    %milne approximates integral of f(x) over interval [a,b] by using
    %Milne's rule
    %
    %Inputs:
    % f = function handle of the integrand f(x)
    % a = lower bound of the interval
    % b = upper bound of the interval
    %
    %Outputs:
    % milneQuad = approximate quadrature
    %
    %Usage:
    % quad = milne(@(x) x^2, 0, 0.5) -> returns the approximate
    % intergal of x^2 in the interval [0, 0.5]

milneQuad = (b - a)/3 .* (2*f((3*a + b)/4) - f((a + b)/2)...
    + 2*f((a + 3*b)/4));
end
```

However to use the composite version the integral must be broken down into smaller intervals. For example breaking the integral into n intervals gives $\int_a^b f(x)dx = \int_a^{x_1} f(x)dx + \int_{x_1}^{x_2} f(x)dx + \cdots + \int_{x_{n-1}}^b f(x)dx$ where $x_i = a + i \cdot \frac{b-a}{n}$. Then each of these smaller integrals can be calculated using either of the methods. The compositeQuad function breaks down the integral into smaller intervals before using a Newton-Coutes method of choice to approximate the integral.

Listing 18: ../src/q2/compositeQuad.m

```
%Inputs:
% f = function handle of the integrand
\% i = function handle of the Newton-Coutes method to use. Must be in
% the format i(f, a, b) where f is the integrand and [a,b] is the
% interval to integrate over
% a = lower bound of the interval
% b = upper bound of the interval
\% tol = desired absolute error tolerance
%
%Outputs:
% compQuad = vector of the sucessive approximates of the
% quadrature where the final entry is the final approximate
\% h = vector of the step size used at each approximation
% err = vector of the absolute error at each approximation
%
%Usage:
% compositeQuad(Q(x) \exp(x), Q(f, a, b) (b - a)/2 .*(f(a) + f(b)),...
\% 0, 1, 5e-4) -> Estimates the quadrature of e^x in the interval
% [0,1] using the trapezium rule to 3 decimal places
% max number of iterations to prevent infinite loop
nMax = 25;
% iteration counter
n = 1;
% number of subintervals
\% preallocate vectors for the error, quadrature and step size
err = inf(1, nMax);
compQuad = NaN(1, nMax);
h = NaN(1, nMax);
\% composite algorithm
while all(err > tol) && n < nMax
   % generate step size
   h(n) = (b - a)/N;
   % calculate quadrature using given Newton-coutes method
   compQuad(n) = sum(i(f, a + h(n).*[0:N-1], a + h(n).*[1:N]));
   % calculate absolute error
       err(n) = abs(compQuad(n) - compQuad(n - 1));
       % prevents error when calculating first error term as no
       % previous approximation to compare againsy
       err(n) = inf;
   n = n + 1;
   N = N * 2;
% removed any used preallocation
err(isinf(err)) = [];
compQuad(isnan(compQuad)) = [];
h(isnan(h)) = [];
```

For an example both methods can be used to evaluate $\int_0^5 e^x - x dx$ to 6 decimal places as follows.

Listing 19: ../src/q2/Q2ai_example.m

```
f = @(x) exp(x) - x;
a = 0;
b = 5;
tol = 5e-7;
% using Simpson's 3/8 rule
compositeQuad(f, @simpson38, a, b, tol)
% using Milne's rule
compositeQuad(f, @milne, a, b, tol)
```

Both give the answer to the example as 134.913159.

(ii) test

Question 3: Numerical solution of ODEs

Listing 20: ../src/q3/rhs_projectile.m

(b) (i) Forward Euler

Listing 21: ../src/q3/forwardEulerProjectile.m

```
function [t, y] = forwardEulerProjectile(rhs, tSpan, y0, g, mu, n)
   %forwardEulerProjectile solves the projectiles motion using forward
   %euler
   %Inputs:
   % rhs = function handle for rhs of ode returning a column vector
   % [x,y,u,v]
   % tSpan = vector [a,b] which is the time interval to solve ODE over
   % y0 = 1*4 vector of initial conditions [x0,y0,u0,v0]
   \% g = value of the acceleration due to gravity
   % mu = value of the drag parameter
   % n = the number of steps to split integration over
   %Outputs:
   \% \, t = column vector of solution times
   \mbox{\%} \quad \mbox{y = matrix of solutions where each row is the values of each of the}
   \mbox{\ensuremath{\mbox{\%}}} varibles at the corisponding value of t in the same fashion as
   % ode45
   %Usage:
   % [t,y]=forwardEulerProjectile(@rhs_projectile, [0 5],...
   % [0 0 31 21]', 9.81, 2.79e-2, 100) -> Solves the projectile ODE from
   % t=1 to 5 with 100 steps
   t = linspace(tSpan(1), tSpan(end), n + 1);
   % preallocate solution matix
   y = zeros(numel(t), numel(y0));
   % calculate step size
   h = (tSpan(end) - tSpan(1))/n;
   % parse parameter values to RHS function
   f = @(t,y) rhs(t, y, g, mu);
```

```
% set initial conditions
y(1,:) = y0';

% forward euler method
for i = 1:n
    y(i + 1,:) = y(i,:) + h * f(t(i), y(i,:))';
end
end
```

(ii) 4th-order Runge-Kutta

Listing 22: ../src/q3/rk4Projectile.m

```
function [t, y] = rk4Projectile(rhs, tSpan, y0, g, mu, n)
   \mbox{\ensuremath{\mbox{\sc Wrk4Projectile}}} solves the projectile motion using 4th order Runge-Kutta
   %Inputs:
   \% rhs = function handle for rhs of ode returning a column vector
   % [x,y,u,v]
   % tSpan = vector [a,b] which is the time interval to solve ODE over
   % y0 = 1*4 vector of initial conditions [x0,y0,u0,v0]
   % g = value of the acceleration due to gravity
   % mu = value of the drag parameter
   \% n = the number of steps to split integration over
   %
   %Outputs:
   % t = column vector of solution times
   % y = matrix of solutions where each row is the values of each of the
   \% varibles at the corisponding value of t in the same fashion as
   % ode45
   %Usage:
   % [t,y]=rk4Projectile(@rhs_projectile, [0 5],...
   \% [0 0 31 21]', 9.81, 2.79e-2, 100) -> Solves the projectile ODE from
   % t=1 to 5 with 100 steps
   t = linspace(tSpan(1), tSpan(end), n + 1);
   % preallocate solution matix
   y = zeros(numel(t), numel(y0));
   % calculate step size
   h = (tSpan(end) - tSpan(1))/n;
   \% parse parameter values to RHS function
   f = Q(t,y) rhs(t, y, g, mu);
   % set initial conditions
   y(1,:) = y0';
   for i=1:n
       m1 = f(t(i), y(i,:))';
       m2 = f(t(i) + h/2, y(i,:) + m1 * h/2)';
       m3 = f(t(i) + h/2, y(i,:) + m2 *h/2)';
       m4 = f(t(i) + h, y(i,:) + m3 *h)';
       y(i + 1,:) = y(i,:) + (h/6)*(m1 + 2*m2 + 2*m3 + m4);
   end
end
```

(iii) ode45