

DİFERANSİYEL DENKLEMLER

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In [1]: import sympy as sm
import IPython.display as ipd
f, x, x0, h = sm.symbols('f, x, x0, h')
f = sm.Function('f')

def ft(f, x, h=0, n=3):
    x0 = sm.symbols('x0')
    theSeries = sm.series(f(x), x, x0, n).doit()
    if h == 0:
        ss = theSeries
    else:
        ss = theSeries.subs({x:x0+h, x0:x})
    return ss

def printf(pattern, values):
    valuesLatex = tuple([sm.latex(i).replace(r'\rightarrow', r'\rightarrow ') for i in values])
    ipd.display(ipd.Markdown(pattern%valuesLatex))

fxph = ft(f, x, h)
fxmh = ft(f, x, -h)
fx_left = f(x+h) - f(x-h)
fx_right = fxph - fxmh

solw0 = sm.expand(sm.solve(fx_left-fx_right, sm.Derivative(f(x), x))[0])
sol = solw0.removeO()
OO = solw0 - sol
sol0 = sm.simplify(sol) + OO
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In [2]: pattern = "$\Large %s = %s$"
equations = [(f(x+h), fxph),
              (f(x-h), fxmh),
              (fx_left, fx_right),
              (sm.Derivative(f(x), x), sol0)
              ]

for eqi in equations:
    printf(pattern, eqi)
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$$f(h+x) = f(x) + h \frac{d}{dx} f(x) + \frac{h^2 \frac{d^2}{dx^2} f(x)}{2} + O(h^3)$$

$$f(-h+x) = f(x) - h \frac{d}{dx} f(x) + \frac{h^2 \frac{d^2}{dx^2} f(x)}{2} + O(h^3)$$

$$-f(-h+x) + f(h+x) = 2h \frac{d}{dx} f(x) + O(h^3)$$

$$\frac{d}{dx} f(x) = \frac{-f(-h+x) + f(h+x)}{2h} + O(h^2)$$

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In [3]: from sympy import Matrix, solve_linear_system
a,b,c,d,e = sm.symbols('a,b,c,d,e')
bir = sm.Rational(1)
system = Matrix((
    #(1,1,0), # f(x) hesaba katılmayacak
    (1,-1,1),
    (1,1,0)
))

coeffs = solve_linear_system(system, a, b)
lcm_of_coeffs = sm.lcm([coeffs[key].q for key in coeffs])
norm_coeffs = {key:lcm_of_coeffs*coeffs[key] for key in coeffs}

print norm_coeffs

{b: -1, a: 1}
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$$f'(x) = \frac{f(x-2h) - 8f(x-h) + 8f(x+h) - f(x+2h)}{12h}$$

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In [4]: import sympy as sm
import IPython.display as ipd
f, x, x0, h = sm.symbols('f, x, x0, h')
f = sm.Function('f')

def ft(f, x, h=0, n=3):
    x0 = sm.symbols('x0')
    theSeries = sm.series(f(x), x, x0, n).doit()
    if h == 0:
        ss = theSeries
    else:
        ss = theSeries.subs({x:x0+h, x0:x})
    return ss

def printf(pattern, values):
    valuesLatex = tuple([sm.latex(i).replace(r'\rightarrow', r'\rightarrow ') for i in values])
    ipd.display(ipd.Markdown(pattern%valuesLatex))

n=5
fxph = ft(f, x, h, n)
fxmh = ft(f, x, -h, n)
fxp2h = ft(f, x, 2*h, n)
fxm2h = ft(f, x, -2*h, n)

fx_left = f(x-2*h) - 8*f(x-h) + 8*f(x+h) - f(x+2-h)
fx_right = fxm2h - 8*fxmh + 8*fxph - fxp2h

solw0 = sm.expand(sm.solve(fx_left-fx_right, sm.Derivative(f(x), x))[0])
sol = solw0.removeO()
OO = solw0 - sol
sol0 = sm.simplify(sol) + OO
```

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In [5]: pattern = "$\Large %s = %s$"
equations = [(f(x+h), f(x+h)),
              (f(x-h), f(x-h)),
              (f(x+2*h), f(x+2*h)),
              (f(x-2*h), f(x-2*h)),
              (f(x_left), f(x_right)),
              (sm.Derivative(f(x), x), sol0)]

for eqi in equations:
    printf(pattern, eqi)
```

$$f(h+x) = f(x) + h \frac{d}{dx} f(x) + \frac{h^2 \frac{d^2}{dx^2} f(x)}{2} + \frac{h^3 \frac{d^3}{dx^3} f(x)}{6} + \frac{h^4 \frac{d^4}{dx^4} f(x)}{24} +$$

$$f(-h+x) = f(x) - h \frac{d}{dx} f(x) + \frac{h^2 \frac{d^2}{dx^2} f(x)}{2} - \frac{h^3 \frac{d^3}{dx^3} f(x)}{6} + \frac{h^4 \frac{d^4}{dx^4} f(x)}{24}$$

$$f(2h+x) = f(x) + 2h \frac{d}{dx} f(x) + 2h^2 \frac{d^2}{dx^2} f(x) + \frac{4h^3 \frac{d^3}{dx^3} f(x)}{3} + \frac{2h^4 \frac{d^4}{dx^4} f(x)}{3}$$

$$f(-2h+x) = f(x) - 2h \frac{d}{dx} f(x) + 2h^2 \frac{d^2}{dx^2} f(x) - \frac{4h^3 \frac{d^3}{dx^3} f(x)}{3} + \frac{2h^4 \frac{d^4}{dx^4} f(x)}{3}$$

$$f(-2h+x) - 8f(-h+x) + 8f(h+x) - f(-h+x+2) = 12h \frac{d}{dx} f(x)$$

$$\frac{d}{dx} f(x) = \frac{f(-2h+x) - 8f(-h+x) + 8f(h+x) - f(-h+x+2)}{12h} + O(h^4)$$

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In [6]: from sympy import Matrix, solve_linear_system
a,b,c,d,e = sm.symbols('a,b,c,d,e')
bir = sm.Rational(1)
system = Matrix((
    #(1, 1, 1, 1, 0),
    (1, -1, 2, -2, 1),
    (bir/2, bir/2, 2, 2, 0),
    (bir/6, -bir/6, 4*bir/3, -4*bir/3, 0),
    (bir/24, bir/24, 2*bir/3, 2*bir/3, 0)
))

coeffs = solve_linear_system(system, a, b, c, d)
lcm_of_coeffs = sm.lcm([coeffs[key].q for key in coeffs])
norm_coeffs = {key:lcm_of_coeffs*coeffs[key] for key in coeffs}

print norm_coeffs

{c: -1, b: -8, a: 8, d: 1}
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In [7]: import sympy as sm
import IPython.display as ipd
f, x, x0, h = sm.symbols('f, x, x0, h')
f = sm.Function('f')

def ft(f, x, h=0, n=3):
    x0 = sm.symbols('x0')
    theSeries = sm.series(f(x), x, x0, n).doit()
    if h == 0:
        ss = theSeries
    else:
        ss = theSeries.subs({x:x0+h, x0:x})
    ssl = sm.latex(ss).replace(r'\rightarrow', r'\rightarrow ')
    return ss

def printf(pattern, values):
    valuesLatex = tuple([sm.latex(i).replace(r'\rightarrow', r'\rightarrow ') for i in values])
    ipd.display(ipd.Markdown(pattern%valuesLatex))

n=6
fxph = ft(f, x, h, n)
fxmh = ft(f, x, -h, n)
fxp2h = ft(f, x, 2*h, n)
fxm2h = ft(f, x, -2*h, n)

fx_left = -f(x-2*h) + 16*f(x-h) - 30*f(x) + 16*f(x+h) - f(x+2-h)
fx_right = -fxm2h + 16*fxmh - 30*f(x) + 16*fxph - fxp2h

solw0 = sm.expand(sm.solve(fx_left-fx_right, sm.Derivative(f(x), x, x))[0])
sol = solw0.removeO()
O0 = solw0 - sol
sol0 = sm.simplify(sol) + O0

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In [8]: pattern = "$\Large %s = %s$"
equations = [(f(x+h), f(x+h)),
              (f(x-h), f(x-h)),
              (f(x+2*h), f(x+2*h)),
              (f(x-2*h), f(x-2*h)),
              (f(x_left), f(x_right)),
              (sm.Derivative(f(x), x, x), sol0)]

for eqi in equations:
    printf(pattern, eqi)
```

$$f(h+x) = f(x) + h \frac{d}{dx} f(x) + \frac{h^2 \frac{d^2}{dx^2} f(x)}{2} + \frac{h^3 \frac{d^3}{dx^3} f(x)}{6} + \frac{h^4 \frac{d^4}{dx^4} f(x)}{24} +$$

$$f(-h+x) = f(x) - h \frac{d}{dx} f(x) + \frac{h^2 \frac{d^2}{dx^2} f(x)}{2} - \frac{h^3 \frac{d^3}{dx^3} f(x)}{6} + \frac{h^4 \frac{d^4}{dx^4} f(x)}{24}$$

$$f(2h+x) = f(x) + 2h \frac{d}{dx} f(x) + 2h^2 \frac{d^2}{dx^2} f(x) + \frac{4h^3 \frac{d^3}{dx^3} f(x)}{3} + \frac{2h^4 \frac{d^4}{dx^4} f(x)}{3}$$

$$f(-2h+x) = f(x) - 2h \frac{d}{dx} f(x) + 2h^2 \frac{d^2}{dx^2} f(x) - \frac{4h^3 \frac{d^3}{dx^3} f(x)}{3} + \frac{2h^4 \frac{d^4}{dx^4} f(x)}{3}$$

$$-30f(x) - f(-2h+x) + 16f(-h+x) + 16f(h+x) - f(-h+x+2) = 12h^2 \frac{d^2}{dx^2} f(x) + O(h^4)$$

$$\frac{d^2}{dx^2} f(x) = \frac{-30f(x) - f(-2h+x) + 16f(-h+x) + 16f(h+x) - f(-h+x+2)}{12h^2} + O(h^4)$$

```
In [9]: from sympy import Matrix, solve_linear_system
a,b,c,d,e = sm.symbols('a,b,c,d,e')
bir = sm.Rational(1)
system = Matrix((
    #(1, 1, 1, 1, 1),
    (1, -1, 2, -2, 0),
    (bir/2, bir/2, 2, 2, 1),
    (bir/6, -bir/6, 4*bir/3, -4*bir/3, 0),
    (bir/24, bir/24, 2*bir/3, 2*bir/3, 0),
    (bir/120, -bir/120, 4*bir/15, -4*bir/15, 0)
))

coeffs = solve_linear_system(system, a, b, c, d, e)
print coeffs

{c: -1/12, b: 4/3, a: 4/3, d: -1/12}
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In [10]: lcm_of_coeffs = sm.lcm([coeffs[key].q for key in coeffs])  
norm_coeffs = {key:lcm_of_coeffs*coeffs[key] for key in coeffs}  
  
print norm_coeffs
```

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{c: -1, b: 16, a: 16, d: -1}
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In [ ]:
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