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0.1 Finding Roots of a Non-Linear Equation

Consider the equation: $5e^{-x} + x - 5 = 0$. Suppose we want to solve it with (absolute) accuracy tolerance $\epsilon = 10^{-6}$.

```
[1]: import numpy as np

# Define the function g(x)
def g(x):
    return 5*(1 - np.exp(-x))

# Define the function f(x)
def f(x):
    return g(x) - x
epsilon = 1e-6
```

0.1.1 Exercise 1

Solve using binary search. How many iterations are required?

```
# Update either a or b based on the sign of f(midpoint)
if f(a) * f(midpoint) < 0:
    b = midpoint
else:
    a = midpoint

iterations += 1

print(f"Root found at x = {midpoint} after {iterations} iterations.")</pre>
```

Root found at x = 4.965114106237888 after 25 iterations. f(x) at root: 1.211280018509342e-07

0.1.2 Exercise 2

Solve using relaxation. How many iterations are required?

```
[3]: a = 0.
b = 1000.
iterations = 0

while abs(b - a) > epsilon:
    a = b
    b = g(a)
    iterations += 1

print(f"Root found at x = {b} after {iterations} iterations.")
```

Root found at x = 4.96511423351466 after 6 iterations.

0.1.3 Exercise 3

Solve using Newton's Method. How many iterations are required?

```
[4]: def f_prime(x):
    return 5 * np.exp(-x) - 1

def newtons_method(x0):
    x = x0 # Initial guess
    iterations = 0
    while (abs(f(x)) > epsilon):
        x = x - f(x) /f_prime(x)
        iterations += 1

    return x, iterations

# Initial guess
```

```
x0 = 1.0
root, iterations = newtons_method(x0)
print(f"Root found at x = {root} after {iterations} iterations.")
```

Root found at x = -3.868258278188412e-13 after 7 iterations.

0.1.4 Exercise 4

Solve using Secant Method. How many iterations are required?

```
[5]: x1 = 0.

x2 = 10.

x3 = x2 - f(x2)*(x2 - x1)/(f(x2) - f(x1))

iterations = 1

while abs(x3 - x2) > epsilon:

iterations += 1

x1 = x2

x2 = x3

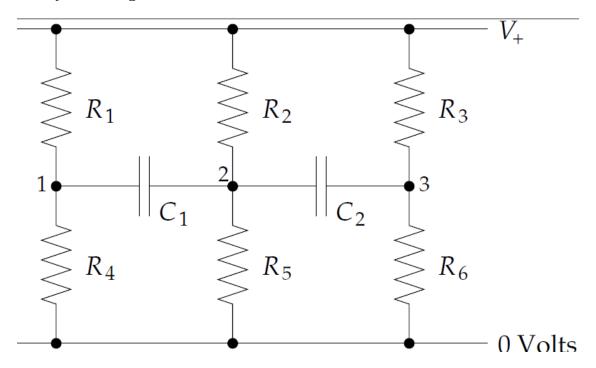
x3 = x2 - f(x2)*(x2 - x1)/(f(x2) - f(x1))

print(f"Root found at x = \{x2\} after {iterations} iterations.")
```

Root found at x = 0.0 after 2 iterations.

0.2 Fun with Circuits

0.2.1 Physics background



Consider the above circuit. Suppose the voltage V_+ is time-varying and sinusoidal of the form $V_+ = x_+ \exp(i\omega t)$ with x_+ a constant.

The resistors in the circuit can be treated using Ohm's law. For the capacitors the charge Q and voltage V across them are related by the capacitor law Q = CV, where C is the capacitance. Differentiating both sides of this expression gives the current I flowing in on one side of the capacitor and out on the other:

$$I = \frac{dQ}{dt} = C\frac{dV}{dt}. (1)$$

Now assume the voltages at the points labeled 1, 2, and 3 are of the form $V_1 = x_1 \exp(i\omega t)$, $V_2 = x_2 \exp(i\omega t)$, and $V_3 = x_3 \exp(i\omega t)$. If you add up the currents using Kirchoff's law that at a junction the sum of the currents in equals the sum of the currents out, you can find that the constants x_1 , x_2 , and x_3 satisfy the equations

$$\begin{split} \left(\frac{1}{R_1} + \frac{1}{R_4} + i\omega C_1\right) x_1 - i\omega C_1 x_2 &= \frac{x_+}{R_1}\,, \\ -i\omega C_1 x_1 + \left(\frac{1}{R_2} + \frac{1}{R_5} + i\omega C_1 + i\omega C_2\right) x_2 - i\omega C_2 x_3 &= \frac{x_+}{R_2}\,, \\ -i\omega C_2 x_2 + \left(\frac{1}{R_3} + \frac{1}{R_6} + i\omega C_2\right) x_3 &= \frac{x_+}{R_3}\,. \end{split}$$

This is a linear system of equations for three complex numbers, x_1 , x_2 , and x_3 .

We will be solving the above linear system of equations in the form Ax = b, where x is the vector $(x_1x_2x_3)$ and b is the vector composed of the right-hand sides of the equations above.

The following function takes as input the list of resistance values $(R_1 \text{ to } R_6)$ and the list of capacitances $(C_1 \text{ and } C_2)$, and returns (as numpy.array) the matrix A.

```
[6]: def CircuitMatrix(R_, C_):
         """ I define the matrix A as a function of the one element we turn from a
         resistor to an inductor
         IN: element [complex]: the resistor or inductor
         R_ [float]: list of resistors R1 to R5
         C_ [complex]: list of capacitances C1 and C2
         A = np.empty((3, 3), complex)
         # 1st line of matrix
         A[0, 0] = 1./R[1] + 1./R[4] + C[1]
         A[0, 1] = -C_[1]
         A[0, 2] = 0.
         # 2nd line of matrix
         A[1, 0] = -C_[1]
         A[1, 1] = 1./R_[2] + 1./R_[5] + C_[1] + C_[2]
         A[1, 2] = -C_[2]
         # 3rd line of matrix
         A[2, 0] = 0.
```

```
A[2, 1] = -C_[2]
A[2, 2] = 1./R_[3] + 1./R_[6] + C_[2]
return A
```

And the following function takes as input the list of resistance values and the value of x+, and returns (as numpy.array) the vector b.

```
[11]: def RHS(R, xplus):
    return xplus*np.array([1./R[1], 1./R[2], 1./R[3]], complex)
```

0.2.2 Exercise 5

Use Gaussian Elimination with partial pivoting (see the code fragment below) to solve for x_1 , x_2 , and x_3 . Assume the following:

$$\begin{split} R_1 &= R_3 = R_5 = 1 \, \mathrm{k}\Omega, \\ R_2 &= R_4 = R_6 = 2 \, \mathrm{k}\Omega, \\ C_1 &= 1 \, \mu\mathrm{F}, \qquad C_2 = 0.5 \, \mu\mathrm{F}, \\ x_+ &= 3 \, \mathrm{V}, \qquad \omega = 1000 \, \, \mathrm{rad/s}. \end{split}$$

Have your program calculate and print, at t = 0, the amplitudes of the three voltages $|V_1|$, $|V_2|$, and $|V_3|$ and their phases (i.e. the phases of the coefficients x_1, x_2, x_3) in degrees.

Notice that the matrix for this problem has complex elements. You will need to define a complex array to hold it, but your routine should be able to work with real or complex arguments.

Hint: the built-in abs() will compute the magnitude, and numpy.angle() will compute the phase of a complex number. You could also use polar and phase from the cmath package.

```
[8]: import numpy as np
     def GaussElim(A_in, v_in, pivot=False):
         """Implement Gaussian Elimination. This should be non-destructive for input
         arrays, so we will copy A and v to temporary variables
         A_in [np.array], the matrix to pivot and triangularize
         v_in [np.array], the RHS vector
         pivot [bool, default-False]: user decides if we pivot or not.
         OUT:
         x, the vector solution of A_in x = v_in """
         # copy A and v to temporary variables using copy command
         A = np.copy(A_in)
         v = np.copy(v_in)
         N = len(v)
         for m in range(N):
             if pivot: # This is where I modify GaussElim
                 # compare the mth element to all other mth elements below
                 ZeRow = m
```

```
for mm in range(m+1, N):
                      if abs(A[mm, m]) > abs(A[ZeRow, m]):
                          ZeRow = mm # I could swap everytime I find a hit, but that
                          # would be a lot of operations. Instead, I just take note
                          # of which row emerges as the winner
                  if ZeRow != m: # now we know if and what to swap
                      A[ZeRow, :], A[m, :] = np.copy(A[m, :]), np.copy(A[ZeRow, :])
                      v[ZeRow], v[m] = np.copy(v[m]), np.copy(v[ZeRow])
              # Divide by the diagonal element
              div = A[m, m]
              A[m, :] /= div
              v[m] /= div
              # Now subtract from the lower rows
              for i in range(m+1, N):
                  mult = A[i, m]
                  A[i, :] -= mult*A[m, :]
                  v[i] -= mult*v[m]
          # Backsubstitution
          # create an array of the same type as the input array
          x = np.empty(N, dtype=v.dtype)
          for m in range(N-1, -1, -1):
              x[m] = v[m]
              for i in range(m+1, N):
                  x[m] -= A[m, i]*x[i]
          return x
      def PartialPivot(A_in, v_in):
          """ see textbook p. 222) """
          return GaussElim(A_in, v_in, True)
 [9]: omega = 1e3 # in rad/s
      R_vals = ['', 1000., 2000., 1000., 2000., 1000., 2000.] # in Ohms
      C_vals = ['', 1e-6 * omega * 1j, 5e-7 * omega * 1j] # in Farads
      x_plus = 3 # in Volts
[13]: X = PartialPivot(CircuitMatrix(R_vals, C_vals), RHS(R_vals, x_plus))
      print ("Amplitudes and phases of voltages:")
      for i in range (3):
          print(" |V\{0\}| = \{1: 2e\} V, phi\{0\} (t=0) = \{2\} degrees". format(i+1, u
       →abs(X[i]), int(np. angle(X[i], deg=True))))
     Amplitudes and phases of voltages:
      |V1| = 1.701439e+00 V, phi1 (t=0) = -5 degrees
```

```
|V2| = 1.480605e+00 V, phi2 (t=0) = 11 degrees |V3| = 1.860769e+00 V, phi3 (t=0) = -4 degrees
```