Notebook

January 28, 2020

NBBinder test on a collection of notebooks about some thermodynamic properperties of water

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1 Low-Dimensional Fittings

We use the classical least-square method to fit low degree polynomials to the data.

See e.g. Golub and Van Loan (1996) and Trefethen and Bau III (1997) for details on the least-square method.

1.1 Importing the libraries

```
[1]: import csv import numpy as np import matplotlib.pyplot as plt
```

1.2 Loading the data

This time we use the csv library to read the data from file and use numpy to work with the data.

1.2.1 Loading with csv

We first load the data into a python list with csv.

```
[2]: file = open('water.csv', "r")
water_csv = list(csv.reader(file, delimiter=","))
water_csv
```

```
[2]: [['temp', 'density', 'viscosity'],
        ['Temperature (C)', 'Density (g/cm^3)', 'Viscosity (cm^2/s)'],
        ['0', '0.9999', '0.01787'],
```

```
['5', '1', '1.514'],
['10', '0.9997', '1.304'],
['15', '0.9991', '1.138'],
['20', '0.9982', '1.004'],
['25', '0.9971', '0.894'],
['30', '0.9957', '0.802'],
['35', '0.9941', '0.725'],
['40', '0.9923', '0.659'],
['50', '0.9881', '0.554'],
['60', '0.9832', '0.475'],
['70', '0.9778', '0.414'],
['80', '0.9718', '0.366'],
['90', '0.9653', '0.327'],
['100', '0.9584', '0.295']]
```

1.2.2 Header and datapoints

[9.000e+01 9.653e-01 3.270e-01] [1.000e+02 9.584e-01 2.950e-01]]

We separate the header from the datapoints and have the datapoints put into a numpy array as follows.

```
[3]: header = dict([(water_csv[0][i],water_csv[1][i]) for i in range(3)])
     print(header)
    {'temp': 'Temperature (C)', 'density': 'Density (g/cm^3)', 'viscosity':
    'Viscosity (cm<sup>2</sup>/s)'}
[4]: datapoints = np.array(water_csv[2:]).astype("float")
     print(datapoints)
    [[0.000e+00 9.999e-01 1.787e-02]
     [5.000e+00 1.000e+00 1.514e+00]
     [1.000e+01 9.997e-01 1.304e+00]
     [1.500e+01 9.991e-01 1.138e+00]
     [2.000e+01 9.982e-01 1.004e+00]
     [2.500e+01 9.971e-01 8.940e-01]
     [3.000e+01 9.957e-01 8.020e-01]
     [3.500e+01 9.941e-01 7.250e-01]
     [4.000e+01 9.923e-01 6.590e-01]
     [5.000e+01 9.881e-01 5.540e-01]
     [6.000e+01 9.832e-01 4.750e-01]
     [7.000e+01 9.778e-01 4.140e-01]
     [8.000e+01 9.718e-01 3.660e-01]
```

1.3 Linear approximation

Given a set of temperature and density data in the form (T_j, ρ_j) , we look for a linear relation $\rho^{(1)}(T) = c + mT$ which is the "best fit" for the data.

One way to approach this problem is to interpret the best fit as minimizing the sum of squares of the residuals. The **residual** for each j measurement is

$$r_j = \rho_j - \rho^{(1)}(T_j),$$

and the sum of squares of the residuals is

$$\min_{c,m\in\mathbb{R}}\sum_{j}(\rho_{j}-\rho^{(1)}(T))^{2}.$$

1.3.1 Matrix form

This can be written in matrix form as

$$\min_{\mathbf{u} \in \mathbb{R}^2} \|A\mathbf{u} - \mathbf{f}\|_2^2,$$

where $\|\cdot\|_2$ is the Euclidian norm of a vector and

$$A = \begin{bmatrix} T_1 & 1 \\ \vdots & 1 \\ T_n & 1 \end{bmatrix}, \quad \mathbf{u} = \begin{pmatrix} m \\ c \end{pmatrix}, \quad \mathbf{f} = \begin{pmatrix} \rho_1 \\ \vdots \\ \rho_n \end{pmatrix}.$$

The matrix A is a simple **Vandermonde** type matrix obtained from the temperature data, \mathbf{u} is the unknown vector with the desired coefficients for the approximation, and \mathbf{f} is the vector with the density measurements.

1.3.2 The Vandermonde matrix

We use the numpy function numpy.vstack() to build the Vandermonde matrix A.

- [[0. 1.]
- [5. 1.]
- [10. 1.]
- [15. 1.]
- [20. 1.]
- [25. 1.]

```
[ 30.
        1.]
[ 35.
        1.]
[ 40.
        1.]
[ 50.
        1.7
Γ 60.
        1.7
Γ 70.
        1.7
[ 80.
        1.]
Γ 90.
        1.7
[100.
        1.]]
```

1.3.3 The density measurements

The density data is the second column of the data array.

1.3.4 Solution of the least-square problem for the linear approximation

We use the numpy function numpy.linagl.lstsq() to solve the least-square problem.

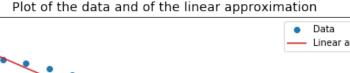
```
[7]: m, d = np.linalg.lstsq(A1, f, rcond=None)[0] print(m,d)
```

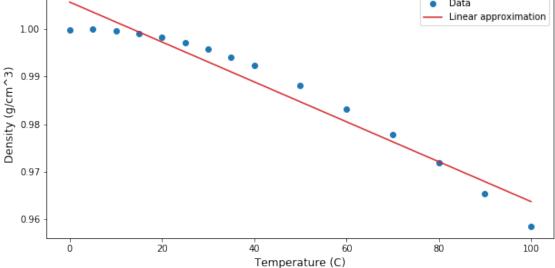
-0.00041965346534652876 1.0056721122112207

1.3.5 Visualizing the result

Now we plot the linear approximation along with the data to visualize the quality of the approximation

```
[8]: plt.figure(figsize=(10,5))
   plt.plot(T, f, 'o', label='Data', color='tab:blue')
   plt.plot(T, m*T + d, 'b', label='Linear approximation', color='tab:red')
   plt.title('Plot of the data and of the linear approximation', fontsize=14)
   plt.xlabel(header['temp'], fontsize=12)
   plt.ylabel(header['density'], fontsize=12)
   plt.legend()
   plt.show()
```





Second-degree approximation

One can see from the plot above that the first-degree approximation doesn't seem to be a very good approximation. We look, now, for a second-degree approximation.

The least-square problem 1.4.1

For the second-degree approximation, we look for a second-degree polynomial $\rho^{(2)}(T) = aT^2 + bT + c$ that best approximates the data in the sense of minimizing the sum of the square of the residuals

$$r_j = \rho_j - \rho^{(2)}(T_j)$$

1.4.2 Matrix form

This can be written in matrix form as

$$\min_{\mathbf{u} \in \mathbb{R}^2} \|A\mathbf{u} - \mathbf{f}\|_2^2,$$

where \mathbf{f} is as before but the Vandermonde matrix and the vector of unknowns take the form

$$A = \begin{bmatrix} T_1^2 & T_1 & 1 \\ \vdots & 1 \\ T_n^2 & T_n & 1 \end{bmatrix}, \quad \mathbf{u} = \begin{pmatrix} a \\ b \\ c \end{pmatrix}.$$

1.4.3 Vandermonde matrix

In this case, the Vandermonde matrix is

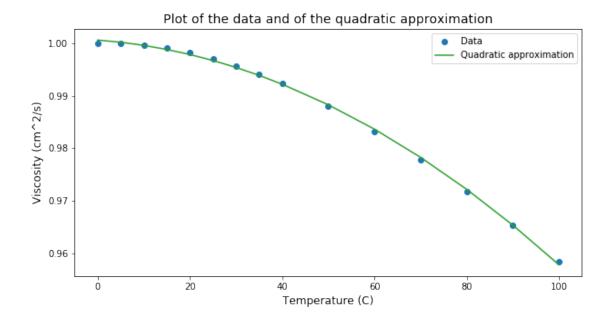
```
[9]: A2 = np.vstack([T**2, T, np.ones(len(T))]).T
     print(A2)
    [[0.000e+00 0.000e+00 1.000e+00]
     [2.500e+01 5.000e+00 1.000e+00]
     [1.000e+02 1.000e+01 1.000e+00]
     [2.250e+02 1.500e+01 1.000e+00]
     [4.000e+02 2.000e+01 1.000e+00]
     [6.250e+02 2.500e+01 1.000e+00]
     [9.000e+02 3.000e+01 1.000e+00]
     [1.225e+03 3.500e+01 1.000e+00]
     [1.600e+03 4.000e+01 1.000e+00]
     [2.500e+03 5.000e+01 1.000e+00]
     [3.600e+03 6.000e+01 1.000e+00]
     [4.900e+03 7.000e+01 1.000e+00]
     [6.400e+03 8.000e+01 1.000e+00]
     [8.100e+03 9.000e+01 1.000e+00]
     [1.000e+04 1.000e+02 1.000e+00]]
```

1.4.4 Solution

```
[10]: a, b, c = np.linalg.lstsq(A2, f, rcond=None)[0]
print(a,b,c)
```

-3.6295100056677867e-06 -6.496768558464583e-05 1.0005991832098982

1.4.5 Visualizing the result

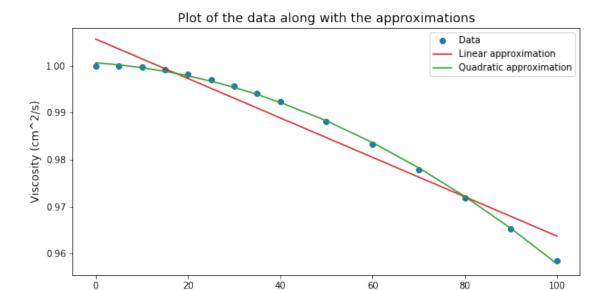


This seems much better

1.5 Comparing the two approximations

1.5.1 Visual comparison

Visually, the second-degree approximation is way better.



Temperature (C)

1.5.2 Comparing the quadratic error

The quadratic error is the sum of the square of the residual errors for each measurement, i.e.

$$\Delta = \sum_{j} r_j^2 = ||A\mathbf{u} - \mathbf{f}||_2^2,$$

for the best approximation obtained. But this error is not normalized by the number of measurements. This is achieved with the **mean quadratic error**:

$$E = \frac{1}{N} \sum_{j} r_j^2.$$

```
[13]: N = len(f)

print(f'Number of measurements: {N}\n')

print(f'Quadratic error for the linear approximation: {np.linalg.lstsq(A1, f, u → rcond=None)[1][0]:.2e}')

print(f'Quadratic error for the quadratic approximation: {np.linalg.lstsq(A2, u → f, rcond=None)[1][0]:.2e}\n')

print(f'Mean quadratic error for the linear approximation: {np.linalg.lstsq(A1, u → f, rcond=None)[1][0]/N:.2e}')

print(f'Mean quadratic error for the quadratic approximation: {np.linalg. u → lstsq(A2, f, rcond=None)[1][0]/N:.2e}')
```

Number of measurements: 15

Quadratic error for the linear approximation: 1.38e-04 Quadratic error for the quadratic approximation: 1.99e-06

Mean quadratic error for the linear approximation: 9.22e-06
Mean quadratic error for the quadratic approximation: 1.33e-07

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