



Ramakrishna Mission Vivekananda Centenary College
Rahara, Kolkata, West Bengal - 700118
College with Potential for Excellence (CPE)
Accredited by NAAC with Grade A

PHSA CC-V: Mathematical Physics II
Laboratory Notebook

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End Semester Examination

Subject Code:
Registration Number:
Eamination Roll Number:

PHSA CC-V
A01-1112-111-020-2021
...

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1 Matrix Multiplication

If A is a $m \times n$ matrix and B is a $n \times p$ matrix. Then, matrix product $C_{m \times p} = A_{m \times n} \cdot B_{n \times p}$ is defined as,

$$c_{ij} = \sum_{k=1}^n a_{ik} \cdot b_{kj}$$

where, a_{ij} , b_{ij} , c_{ij} represent individual elements of the matrices A , B , and C respectively.

1.1 Code

```
[1]: from numpy import array, zeros, random
```

```
[2]: # Code for performing matrix multiplication
def matrix_multiply(A, B):

    # Checking if matrix multiplication is possible
    if not A.shape[1] == B.shape[0]:
        raise ValueError("Matrix multiplication not possible!")

    # Declaring an empty matrix to store the result
    C = zeros((A.shape[0], B.shape[1]))

    # Performing matrix multiplication
    for i in range(A.shape[0]):
        for j in range(B.shape[1]):
            for k in range(A.shape[1]):
                C[i][j] += (A[i][k] * B[k][j])

    return C
```

1.2 Examples

1.2.1

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \times \begin{bmatrix} 9 & 8 & 7 \\ 6 & 5 & 4 \\ 3 & 2 & 1 \end{bmatrix}$$

```
[3]: # Declaring two matrices `A` and `B`
A = array([[1, 2, 3],
           [4, 5, 6],
           [7, 8, 9]])

B = array([[9, 8, 7],
           [6, 5, 4],
           [3, 2, 1]])

# Performing matrix multiplication
matrix_multiply(A, B)
```

```
[3]: array([[ 30.,  24.,  18.],
           [ 84.,  69.,  54.],
           [138., 114.,  90.]])
```

1.2.2

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \times \begin{bmatrix} 9 & 8 \\ 6 & 5 \\ 3 & 2 \end{bmatrix}$$

```
[4]: # Declaring two non square matrices `A` and `B`
A = array([[1, 2, 3],
           [4, 5, 6]])

B = array([[9, 8],
           [6, 5],
           [3, 2]])

# Performing matrix multipliaction between two non square matrices
matrix_multiply(A, B)
```

```
[4]: array([[30., 24.],
           [84., 69.]])
```

1.2.3 Matrix multiplication using two randomly generated matrices

```
[5]: # Generating two random matrices `A` and `B`
A = random.randint(1, 100, (3, 3))
B = random.randint(1, 100, (3, 3))
```

```
[6]: A
```

```
[6]: array([[91, 99, 98],
           [50, 82, 56],
           [98, 77, 92]])
```

```
[7]: B
```

```
[7]: array([[95, 30, 68],
           [87, 37, 67],
           [37, 72, 72]])
```

```
[8]: # Performing matrix multipliaction between two random matrices
matrix_multiply(A, B)
```

```
[8]: array([[20884., 13449., 19877.],
           [13956., 8566., 12926.],
           [19413., 12413., 18447.]])
```

2 Trace of a Matrix

If A is a $n \times n$ square matrix. Then, trace of matrix $A_{n \times n}$ is defined as,

$$tr(A) = \sum_{i=1}^n a_{ii} = a_{11} + a_{22} + a_{33} + \dots + a_{nn}$$

where, a_{ij} represent individual elements of the matrices A, B, and C respectively.

2.1 Code

```
[1]: from numpy import array, random, zeros

[2]: # Code for calculating trace of a matrix
    def matrix_trace(A):

        # Checking if the matrix is a square matrix
        if not A.shape[0] == A.shape[1]:
            raise ValueError(
                "Trace of a matrix can only be calculated for a square matrix!")

        # Initialising variable `trace` to store the trace of the matrix
        trace = 0

        # Calculating the trace of the matrix
        for i in range(A.shape[0]):
            trace += A[i][i]

    return trace
```

2.2 Examples

2.2.1

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$

```
[3]: # Declaring a matrix `A`
A = array([[1, 2, 3],
           [4, 5, 6],
           [7, 8, 9]])

# Calculating the trace of the matrix
matrix_trace(A)
```

[3]: 15

2.2.2 Trace of a randomly generated matrix

```
[4]: # Generating a random matrix `A`
A = random.randint(1, 100, (3, 3))
```

[5]: A

```
[5]: array([[93, 34, 23],
           [29, 36, 75],
           [72, 5, 21]])
```

```
[6]: # Calculating the trace of the randomly generated matrix  
matrix_trace(A)
```

```
[6]: 150
```

2.3 Trace of $AB = \text{Trace of } BA$

For any two square matrices A and B, $\text{tr}(AB) = \text{tr}(BA)$

```
[8]: # Importing the code for matrix multiplication  
def matrix_multiply(A, B):  
  
    # Checking if matrix multiplication is possible  
    if not A.shape[1] == B.shape[0]:  
        raise ValueError("Matrix multiplication not possible!")  
  
    # Declaring an empty matrix to store the result  
    C = zeros((A.shape[0], B.shape[1]))  
  
    # Performing matrix multiplication  
    for i in range(A.shape[0]):  
        for j in range(B.shape[1]):  
            for k in range(A.shape[1]):  
                C[i][j] += (A[i][k] * B[k][j])  
  
    return C
```

2.3.1 Verifying $\text{tr}(AB) = \text{tr}(BA)$ using two randomly generated matrices

```
[9]: # Generating two random matrices `A` and `B`  
A = random.randint(1, 10, (3, 3))  
B = random.randint(1, 10, (3, 3))
```

```
[10]: A
```

```
[10]: array([[3, 6, 7],  
           [9, 2, 4],  
           [1, 6, 7]])
```

```
[11]: B
```

```
[11]: array([[4, 4, 7],  
           [7, 8, 1],  
           [9, 8, 3]])
```

```
[12]: matrix_trace(matrix_multiply(A, B))
```

```
[12]: 235.0
```

```
[13]: matrix_trace(matrix_multiply(B, A))
```

```
[13]: 235.0
```

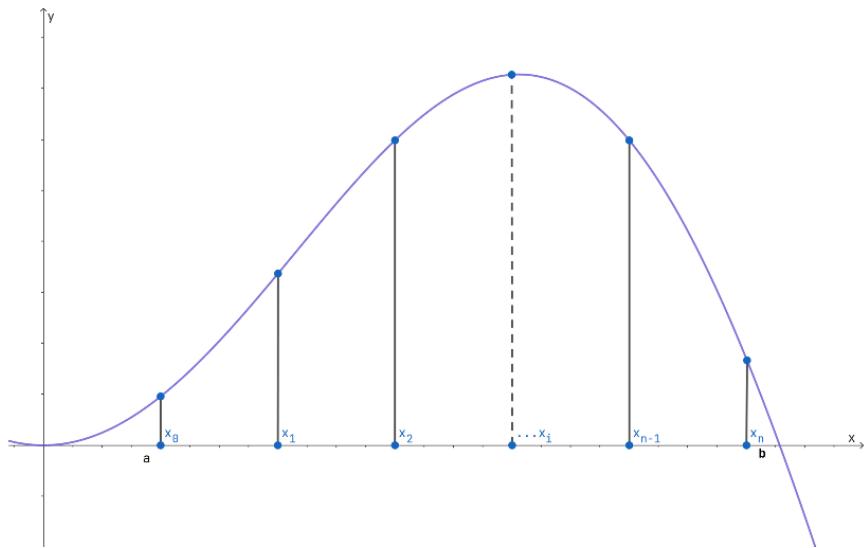
3 Trapezium method for integration

In calculus, the trapezium rule is a method for approximating definite integrals. The trapezium rule works by approximating region under the curve of a function $f(x)$ as a trapezoid (approximating the function using straight line approximations).

Using just one trapezoid the approximation becomes,

$$\int_a^b f(x)dx \approx (b-a) \cdot \frac{1}{2} (f(b) + f(a))$$

When approximating using n points (i.e., $n - 1$ trapezoids), we would have to evaluate the function $f(x)$ at those n points,



and then the approximation would be,

$$\begin{aligned} \int_a^b f(x)dx &\approx \frac{h}{2} (f(x_0) + 2f(x_1) + 2f(x_2) + \dots + 2f(x_{n-1}) + f(x_n)) \\ \Rightarrow \int_a^b f(x)dx &\approx \frac{h}{2} \left(f(x_0) + 2 \sum_{i=1}^{n-1} f(x_i) + f(x_n) \right) \end{aligned}$$

It is quite evident from the above illustration that as n increases the value of integration will be more and more accurate. Therefore as $n \rightarrow \infty$, our approximation will reach its exact value.

3.1 Code

```
[1]: from numpy import empty, pi, sin, exp
from matplotlib import pyplot as plt

# Default configuration for matplotlib
plt.style.use(['science', 'ieee'])
plt.rcParams["figure.figsize"] = (10, 5)
```

```
[2]: # Function to generate `n` evenly spaced points between limits `a` and `b`
def generate_points(a, b, n, retstep=False):

    # Calculating the spacing (difference) between each points
    h = (b - a) / (n - 1)
```

```

# Creating an empty array to store the points
points = empty(n)

# Generating the points
for i in range(n):
    points[i] = a
    a += h

# Returning the difference between each points if asked for
if retstep:
    return points, h

return points

```

```

[3]: def integrate_trapezium(f, x_i, x_f, n):

    # Generating points
    x, h = generate_points(x_i, x_f, n, retstep=True)

    # Evaluating the function `f(x)` for each points
    y = f(x)

    # Declaring a variable to store the integral
    integral = 0

    # Evaluating the integral using Trapezium method
    for i in range(1, n):
        integral += y[i]

    integral = (h / 2) * (y[0] + 2 * integral + y[n - 1])

    return integral

```

3.2 Examples

3.2.1

$$\int_0^{2\pi} \sin(x) \cdot dx$$

```

[4]: def f(x):
        return sin(x)

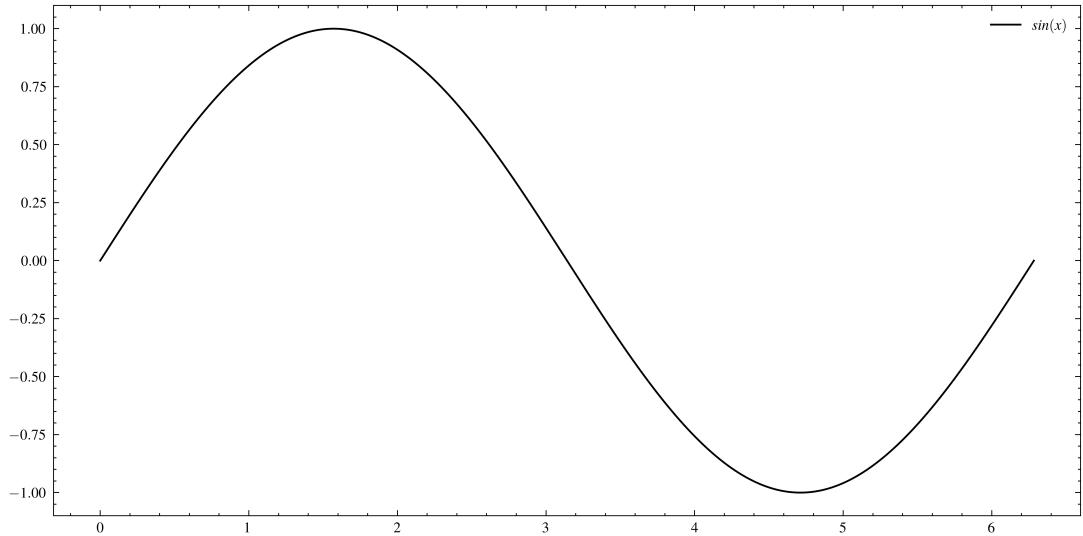
x_i = 0
x_f = 2 * pi
n = 1000

```

```

[5]: x = generate_points(x_i, x_f, n)
plt.plot(x, f(x), label="$\sin(x)$")
plt.legend()
plt.show()

```



```
[6]: integrate_trapezium(f, x_i, x_f, n)
```

```
[6]: 1.1556633208689454e-13
```

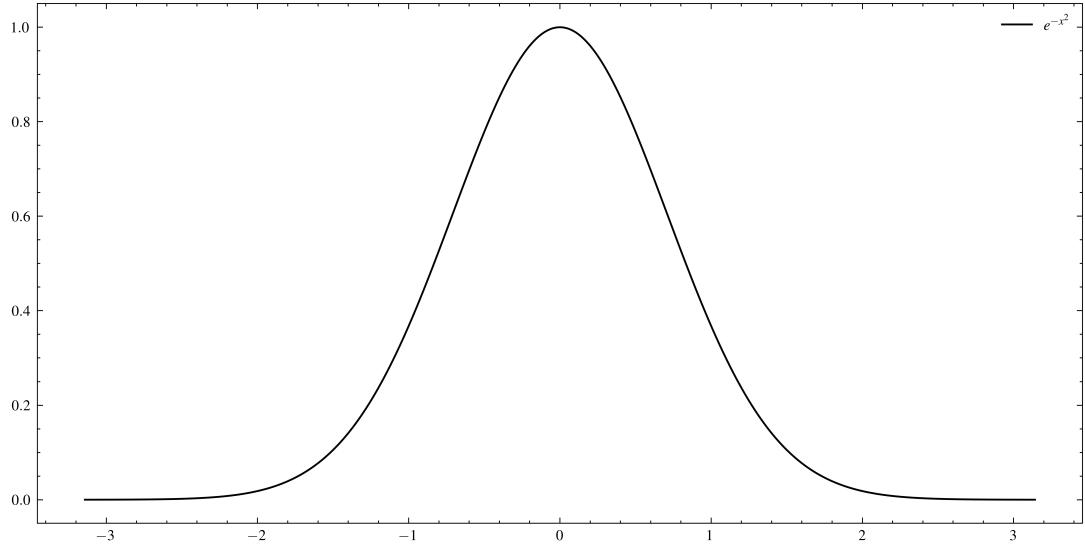
3.2.2

$$\int_{-\pi}^{\pi} e^{-x^2} \cdot dx$$

```
[7]: def f(x):
    return exp(-(x**2))
```

```
x_i = - pi
x_f = pi
n = 1000
```

```
[8]: x = generate_points(x_i, x_f, n)
plt.plot(x, f(x), label="$e^{-x^2}$")
plt.legend()
plt.show()
```



[9]: `integrate_trapezium(f, x_i, x_f, n)`

[9]: 1.7724384415148215

3.2.3

$$\int_{\frac{a-\pi}{b}}^{\frac{a+\pi}{b}} e^{-(a-bx)^2} \cdot dx$$

for,

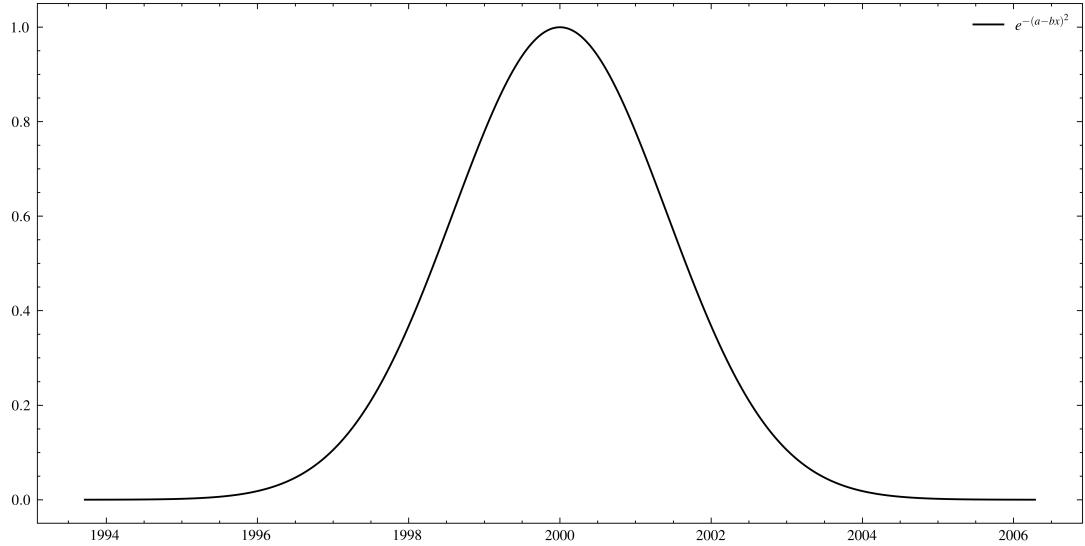
$$a = 1000, b = 0.1$$

[10]: `a = 1000
b = 0.5`

```
def f(x, a=a, b=b):
    return exp(-((a - b * x)**2))
```

```
x_i = (a - pi) / b
x_f = (a + pi) / b
n = 1000
```

[11]: `x = generate_points(x_i, x_f, n)
plt.plot(x, f(x), label="$e^{-(a-bx)^2}$")
plt.legend()
plt.show()`



```
[12]: integrate_trapezium(f, x_i, x_f, n)
```

[12]: 3.5448768830274022

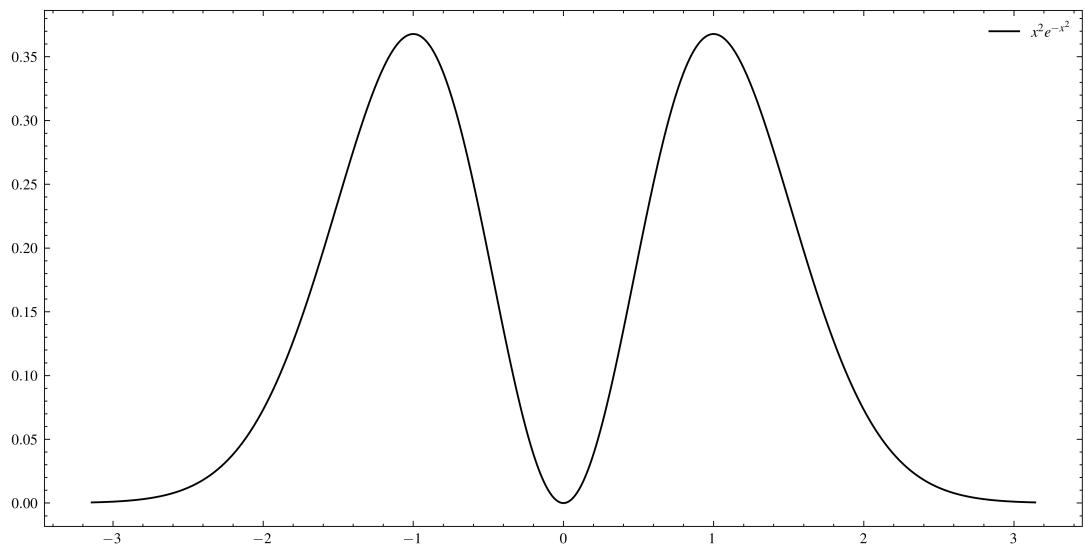
3.2.4

$$\int_{-\pi}^{\pi} x^2 e^{-x^2} \cdot dx$$

```
[13]: def f(x):
    return x**2 * exp(-x**2)
```

```
x_i = - pi
x_f = pi
n = 1000
```

```
[14]: x = generate_points(x_i, x_f, n)
plt.plot(x, f(x), label="$x^2e^{-x^2}$")
plt.legend()
plt.show()
```



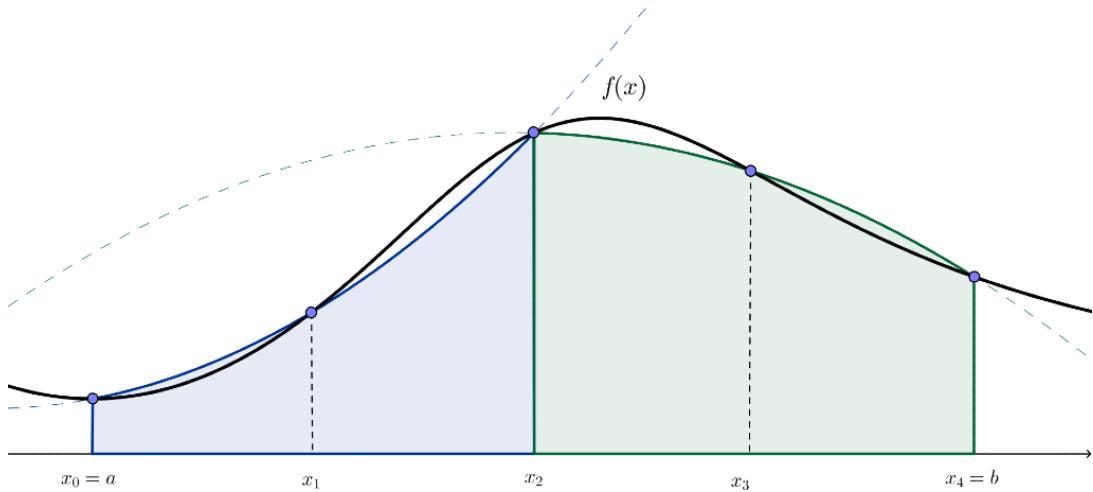
```
[15]: integrate_trapezium(f, x_i, x_f, n)
```

```
[15]: 0.8860597576848352
```

4 Simpson's method for integration

Simpson's method for integration approximates a given curve using a number of quadratic interpolations.

The Simpson's 1/3 rule takes 3 consecutive points on the curve of the function and represents each of those points with a quadratic function to evaluate the area under the curve. This process is repeated for each points, taking 3 consecutive points at a time.



The result of the integration after evaluations is given by,

$$\int_a^b f(x) dx \approx \frac{h}{3} [f(x_0) + 4f(x_1) + 2f(x_2) + \dots + 2f(x_{n-2}) + 4f(x_{n-1}) + f(x_n)]$$

4.1 Code

```
[1]: from numpy import cos, empty, pi, sin, exp
from matplotlib import pyplot as plt

# Default configuration for matplotlib
plt.style.use(['science', 'ieee'])
plt.rcParams["figure.figsize"] = (10, 5)

[2]: # Function to generate `n` evenly spaced points between limits `a` and `b`
def generate_points(a, b, n, retstep=False):

    # Calculating the spacing (difference) between each points
    h = (b - a) / (n - 1)

    # Creating an empty array to store the points
    points = empty(n)

    # Generating the points
    for i in range(n):
        points[i] = a
        a += h

    # Returning the difference between each points if asked for
    if retstep:
        return points, h
```

```
    return points
```

```
[3]: # Importing code for Simpson's method for integration
def integrate_simpson(f, a, b, n):

    # Checking if interation using Simpson's method is possible
    if n % 2 == 0 or n < 2:
        raise ValueError(
            "Intergration using Simpson's method can only be evaluated for odd number of points greater than 2!")

    # Generating points
    x, h = generate_points(a, b, n, retstep=True)

    # Evaluating the function `f(x)` for each points
    y = f(x)

    # Declaring a variable to store the integral
    integral = 0

    # Evaluating the integral using Simpson's method
    for i in range(n):
        if i == 0 or i == (n - 1):
            integral += y[i]
        elif i % 2 == 0:
            integral += y[i] * 2
        elif i % 2 == 1:
            integral += y[i] * 4

    integral *= (h / 3)

    return integral
```

4.2 Examples

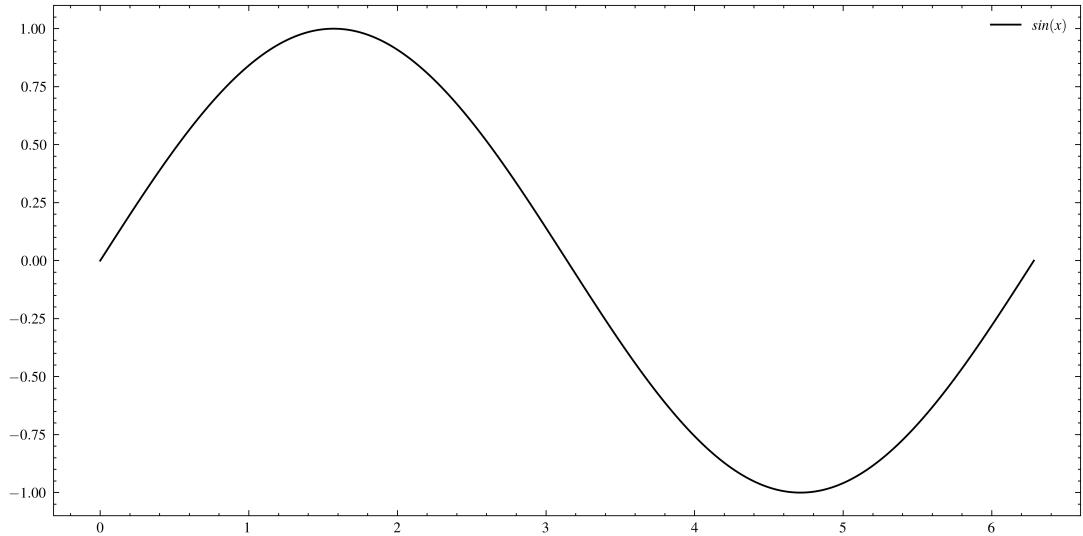
4.2.1

$$\int_0^{2\pi} \sin(x) \cdot dx$$

```
[4]: def f(x):
    return sin(x)

x_i = 0
x_f = 2 * pi
n = 1001
```

```
[5]: x = generate_points(x_i, x_f, n)
plt.plot(x, f(x), label="$\sin(x)$")
plt.legend()
plt.show()
```



```
[6]: integrate_simpson(f, x_i, x_f, n)
```

```
[6]: -1.1860553938477683e-13
```

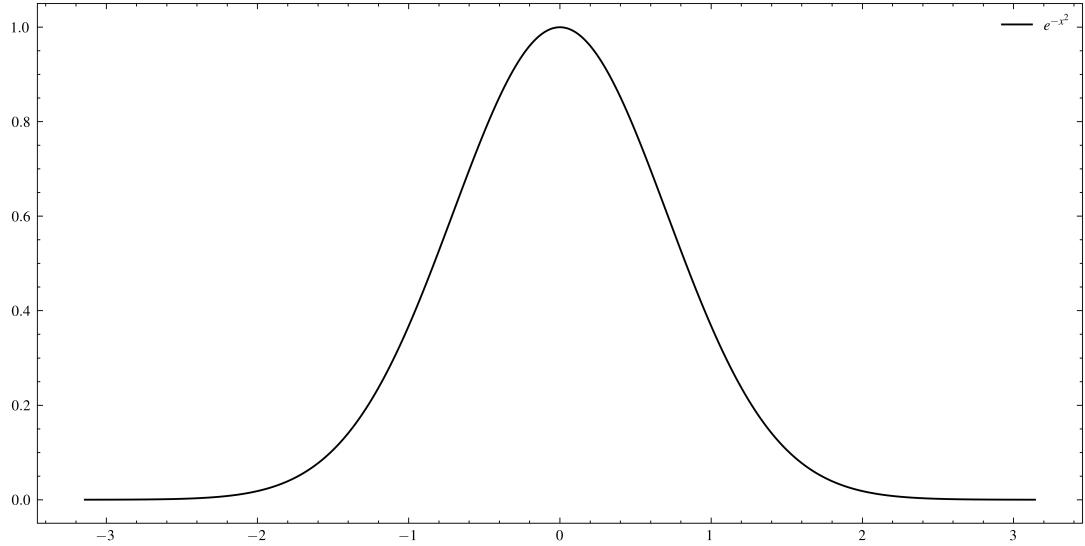
4.2.2

$$\int_{-\pi}^{\pi} e^{-x^2} \cdot dx$$

```
[7]: def f(x):
    return exp(-(x**2))
```

```
x_i = - pi
x_f = pi
n = 1001
```

```
[8]: x = generate_points(x_i, x_f, n)
plt.plot(x, f(x), label="$e^{-x^2}$")
plt.legend()
plt.show()
```



[9]: `integrate_simpson(f, x_i, x_f, n)`

[9]: 1.7724381183455118

4.2.3

$$\int_{\frac{a-\pi}{b}}^{\frac{a+\pi}{b}} e^{-(a-bx)^2} \cdot dx$$

for,

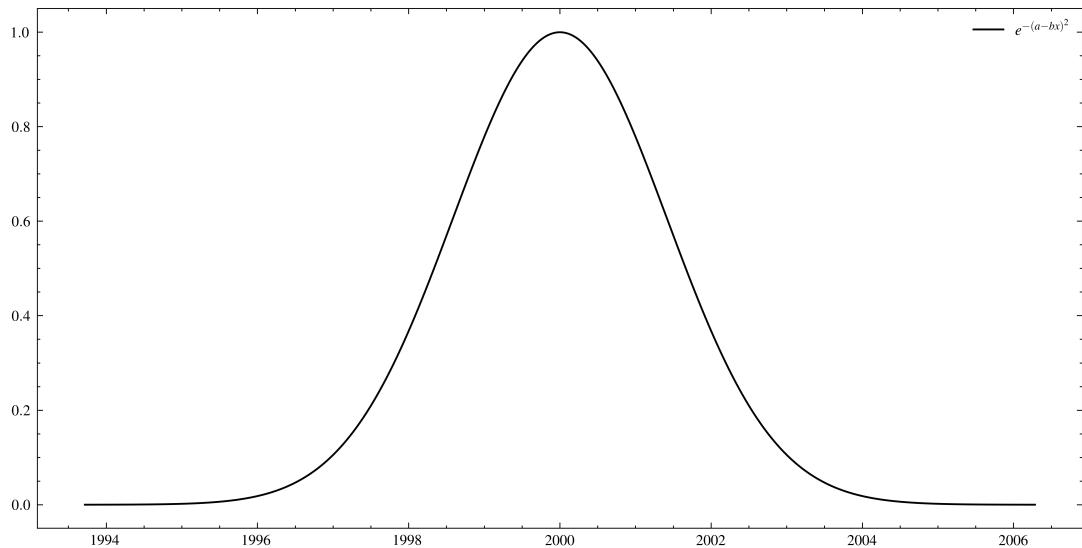
$$a = 1000, b = 0.1$$

[10]: `a = 1000
b = 0.5`

```
def f(x, a=a, b=b):
    return exp(-((a - b * x)**2))
```

```
x_i = (a - pi) / b
x_f = (a + pi) / b
n = 1001
```

[11]: `x = generate_points(x_i, x_f, n)
plt.plot(x, f(x), label="$e^{-(a-bx)^2}$")
plt.legend()
plt.show()`



```
[12]: integrate_simpson(f, x_i, x_f, n)
```

```
[12]: 3.544876236673206
```

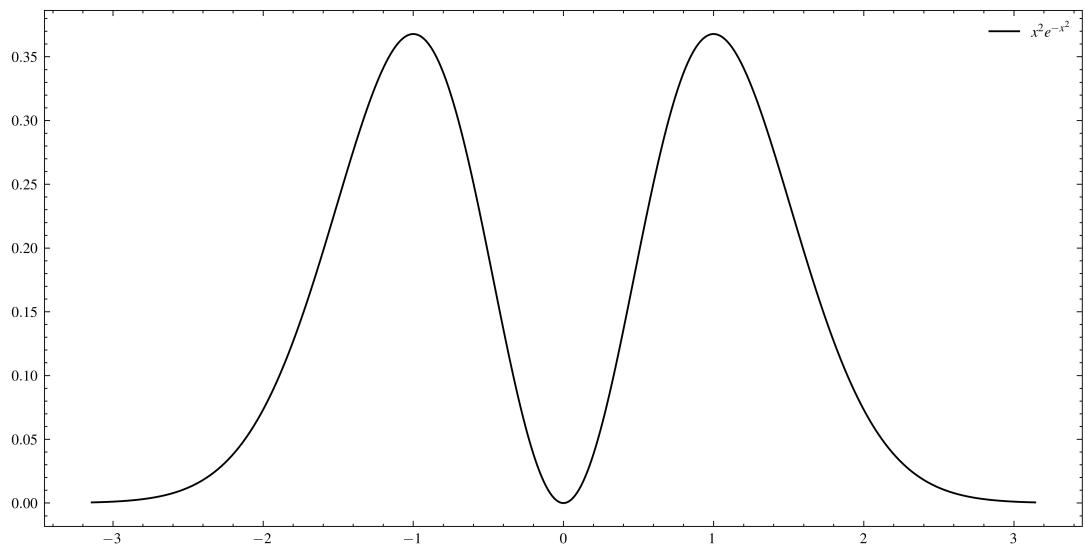
4.2.4

$$\int_{-\pi}^{\pi} x^2 e^{-x^2} \cdot dx$$

```
[13]: def f(x):
    return x**2 * exp(-x**2)
```

```
x_i = - pi
x_f = pi
n = 1001
```

```
[14]: x = generate_points(x_i, x_f, n)
plt.plot(x, f(x), label="$x^2e^{-x^2}$")
plt.legend()
plt.show()
```



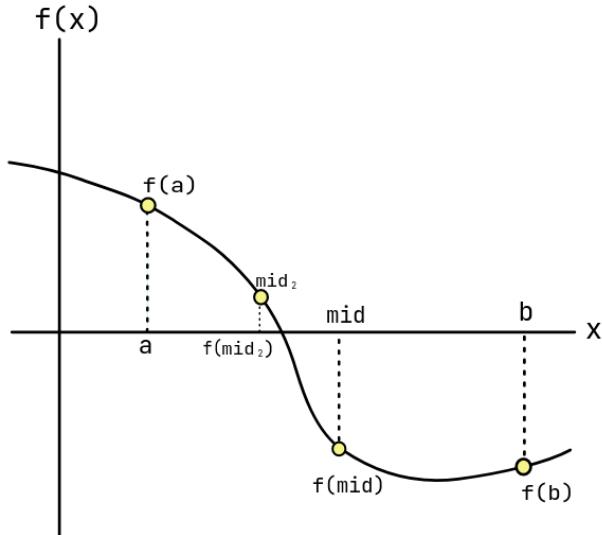
```
[15]: integrate_simpson(f, x_i, x_f, n)
```

```
[15]: 0.8860565659897861
```

5 Bisection method for finding root

Bisection method is a root-finding algorithm that could be used to find any one root of a continuous function $f(x)$, which could be evaluated at two points a and b such that,

$$f(a) \cdot f(b) < 0$$



For the Bisection method to work we would have to provide the function $f(x)$ along with two points a and b for which the function will yield two values, $f(a)$ and $f(b)$ of opposite signs. Then the Bisection method works by bisecting the interval a and b , and using the midpoint, say $mid = \frac{a+b}{2}$, as a guess for the root.

If the guessed root isn't close enough to zero, then there are two possibilities,

$$f(a) \cdot f(mid) < 0$$

$$f(b) \cdot f(mid) < 0$$

For the first case b shall be shifted to the mid , and for the later a shall be shifted at the mid .

$$b = mid, \quad \text{if } f(a) \cdot f(mid) < 0 \quad (1)$$

$$a = mid, \quad \text{if } f(b) \cdot f(mid) < 0 \quad (2)$$

Now the next guess would be the midpoint between the updated a and b . This method is to be repeated until a suitable enough guess for the root close to zero has been found.

5.1 Code

```
[1]: from numpy import e
```

```
[2]: # Code for finding root using Bisection method
def find_root_bisection(f, a, b, tolerance=0.001):

    # Checking if it is possible to find the root using Bisection method
    if f(a) * f(b) >= 0:
        raise ValueError("f(a)*f(b) must be less than zero.")

    # Evaluating the root
```

```

while abs(a - b) > tolerance:

    # Evaluating the midpoint
    mid = (a + b) / 2

    # Updating `a` and `b` as required
    if f(a) * f(mid) < 0:
        b = mid
    elif f(b) * f(mid) < 0:
        a = mid

return mid

```

5.2 Examples

5.2.1

$$x^2 = 2$$

$$f(x) = x^2 - 2$$

```
[3]: def f(x):
       return x**2 - 2

a = 1
b = 5

find_root_bisection(f, a, b)
```

[3]: 1.4150390625

5.2.2

$$x^3 - x^2 + x = e$$

$$f(x) = x^3 - x^2 + x - e$$

```
[4]: def f(x):
       return x**3 - x**2 + x - e

a = 0
b = 3

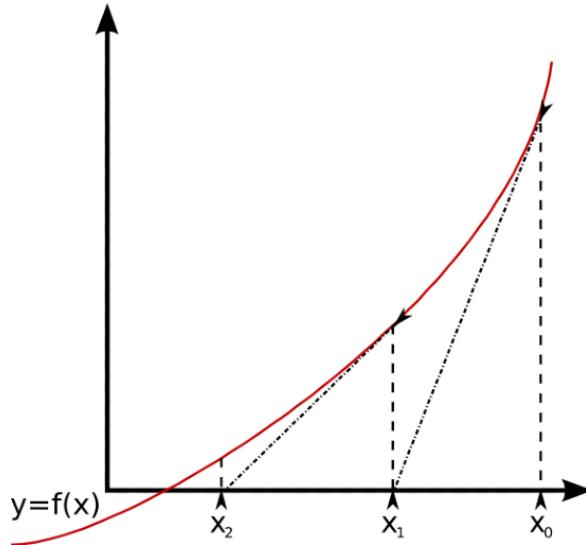
find_root_bisection(f, a, b)
```

[4]: 1.519775390625

6 Newton-Raphson method for finding root

Newton-Raphson method is a root-finding algorithm to find the root (i.e., the zeroes) of a real-valued function using numerical analysis. The Newton-Raphson method produces successive better approximations of the root with each iteration of any real function.

For finding the root of a single-variable real-valued function $f(x)$ the algorithm requires the function itself, the derivative of the function $f'(x)$, and an initial guess x_0 for the root of f .



Using $f'(x)$ we first evaluate the tangent to the curve $f(x)$ at $x = x_0$. Then, our next guess x_1 , becomes the intersection of this tangent at the x -axis. From the diagram above, the derivative of $f(x)$ at $x = x_0$ will be given by,

$$f'(x_0) = \frac{f(x_0) - 0}{x_0 - x_1}$$

Thus, the initial guess x_1 would be given by,

$$x_1 = x_0 - \frac{f(x_0)}{f'(x_0)}$$

The next guess x_2 would be,

$$x_2 = x_1 - \frac{f(x_1)}{f'(x_1)}$$

This process is to be repeated again and again until a guess close enough to the actual root is attained.

Therefore, the generic form of the n th guess for the root would be,

$$x_n = x_{n-1} - \frac{f(x_{n-1})}{f'(x_{n-1})}$$

6.1 Code

```
[1]: from numpy import cos, e, linspace, pi, sin
```

```
[2]: # Code for finding root using Newton-Raphson method
def find_root_newton(f, f_prime, x_0, tolerance=0.001):
```

```
    # Declaring a variable to store the `f(x) / f_prime(x)`
    h = (f(x_0) / f_prime(x_0))
```

```

# Evaluating the root
while abs(h) > tolerance:

    # Evaluating `f(x) / f_prime(x)`
    h = (f(x_0) / f_prime(x_0))

    # Subtracting `f(x) / f_prime(x)` from the previous guess
    x_0 -= h

return x_0

```

6.2 Examples

6.2.1

$$x^2 = 2$$

$$\begin{aligned} f(x) &= x^2 - 2 \\ f'(x) &= 2x \end{aligned}$$

```
[3]: def f(x):
    return x**2 - 2

def f_prime(x):
    return 2 * x

x_0 = pi
find_root_newton(f, f_prime, x_0)
```

[3]: 1.414213562373189

6.2.2

$$x^3 - x^2 + x = e$$

$$\begin{aligned} f(x) &= x^3 - x^2 + x - e \\ f'(x) &= 3x^2 - 2x + 1 \end{aligned}$$

```
[4]: def f(x):
    return x**3 - x**2 + x - e

def f_prime(x):
    return 3 * x**2 - 2 * x + 1

x_0 = 0
find_root_newton(f, f_prime, x_0)
```

[4]: 1.5193605629027016

7 Fourier series

Any periodic function can be expressed as a summation of an infinite series of trigonometric (sine and cosine) terms, such a representation is called a Fourier series.

The most common form a Fourier series is,

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} [a_n \cdot \cos(nx) + b_n \cdot \sin(nx)]$$

which interpolates a periodic function of period 2π .

For a generic periodic function $f(x)$, having period $2l$, the Fourier series is represented as,

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} \left[a_n \cdot \cos \left(\frac{n\pi}{l} x \right) + b_n \cdot \sin \left(\frac{n\pi}{l} x \right) \right]$$

The coefficients a_n and b_n to the sine and cosine terms, can be evaluated as follows,

$$a_n = \frac{1}{l} \int_{-l}^l f(x) \cdot \cos \left(\frac{n\pi}{l} x \right) dx$$

$$b_n = \frac{1}{l} \int_{-l}^l f(x) \cdot \sin \left(\frac{n\pi}{l} x \right) dx$$

7.1 Code

```
[1]: from numpy import cos, empty, pi, sin, vectorize
      from matplotlib import pyplot as plt

      # Default configuration for matplotlib
      plt.style.use(['science', 'ieee'])
      plt.rcParams["figure.figsize"] = (10, 5)
```

```
[2]: # Function to generate `n` evenly spaced points between limits `a` and `b`
def generate_points(a, b, n, retstep=False):

    # Calculating the spacing (difference) between each points
    h = (b - a) / (n - 1)

    # Creating an empty array to store the points
    points = empty(n)

    # Generating the points
    for i in range(n):
        points[i] = a
        a += h

    # Returning the difference between each points if asked for
    if retstep:
        return points, h

    return points
```

```
[3]: # Importing code for Simpson's method for integration
def integrate_simpson(f, x_i, x_f, n):

    # Checking if interation using Simpson's method is possible
    if n % 2 == 0 or n < 2:
```

```

        raise ValueError(
            "Integration using Simpson's method can only be evaluated for odd
            number of points greater than 2!")

    # Generating points
    x, h = generate_points(x_i, x_f, n, retstep=True)

    # Evaluating the function `f(x)` for each points
    y = f(x)

    # Declaring a variable to store the integral
    integral = 0

    # Evaluating the integral using Simpson's method
    for i in range(n):
        if i == 0 or i == (n - 1):
            integral += y[i]
        elif i % 2 == 0:
            integral += y[i] * 2
        elif i % 2 == 1:
            integral += y[i] * 4

    integral *= (h / 3)

    return integral

```

[4]: # Code for evaluating coefficients to the sine and cosine terms of Fourier series

```

def evaluate_fourier_coeff(f, a, b, n, integration_points=10**3+1):

    # Calculating the half-period of the function and storing it
    half_period = 0.5 * (b - a)

    # Creating an empty array to store the Fourier coefficients
    fourier_coeff = empty((n, 2))

    # Evaluating the Fourier coefficients
    for i in range(n):
        fourier_coeff[i][0] = (1 / half_period) * integrate_simpson(
            (lambda x: f(x) * cos(i * (pi * x / half_period))), a, b,
            integration_points)
        fourier_coeff[i][1] = (1 / half_period) * integrate_simpson(
            (lambda x: f(x) * sin(i * (pi * x / half_period))), a, b,
            integration_points)

    return fourier_coeff

```

[5]: # Function to evaluate Fourier approximation using the Fourier coefficients

```

def evaluate_fourier_approx(x, fourier_coeff, half_period):

    # Declaring a variable to store the Fourier approximation and initialising it
    # with 0.5 times the first Fourier cosine coefficient `a_0`
    fourier_approx = fourier_coeff[0][0] * 0.5

    # Evaluating the Fourier approximation using the Fourier coefficients
    for i in range(1, fourier_coeff.shape[0]):
        fourier_approx += (fourier_coeff[i][0] * cos(i * (pi * x / half_period))) +

```

```

fourier_coeff[i][1] * sin(i * (pi * x / half_period)))

return fourier_approx

```

```

[6]: # Function to evaluate and plot Fourier approximation
def fourier_plot(f, a, b, n_coefficients, plotting_a, plotting_b,
                  plotting_points=10**3+1):

    # Generating points for plotting Fourier approximation
    points = generate_points(plotting_a, plotting_b, plotting_points)

    # Evaluating the maximum number of Fourier coefficients required for plot
    fourier_coeff = evaluate_fourier_coeff(f, a, b, max(n_coefficients))

    # Plotting the Fourier approximation for different number of Fourier
    # coefficients
    for n in n_coefficients:

        # Evaluating the Fourier approximation using different number of Fourier
        # coefficients
        fourier_approx = evaluate_fourier_approx(
            points, fourier_coeff[:n], 0.5 * (b - a))

        # Plotting the Fourier approximation
        plt.plot(points, fourier_approx, label=f"${f}_{{\{fourier\}}}(x, n = {n})$")

    # Plotting the original function in its period
    points_period = generate_points(a, b, plotting_points // 10)
    plt.plot(points_period, f(points_period), ".",
              alpha=0.25, label="${f}_{{\{analytical\}}}(x)$")

plt.legend()
plt.show()

```

7.2 Examples

7.2.1

$$f(x) = x^2, \quad x \in [-\pi, \pi]$$

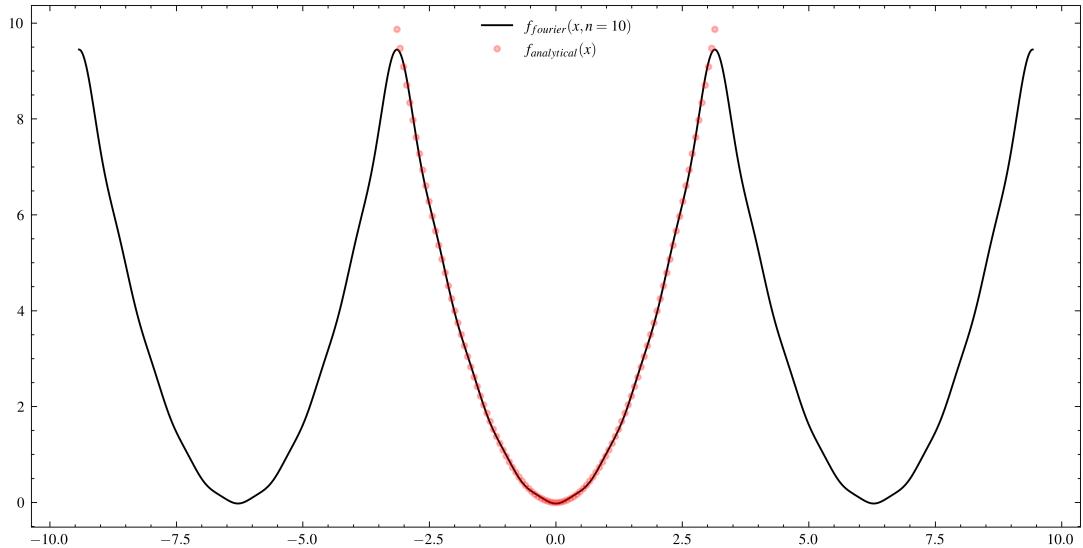
```

[7]: def f(x):
       return x**2

a = - pi
b = pi
n_coefficients = [10]

fourier_plot(f, a, b, n_coefficients, 3*a, 3*b)

```



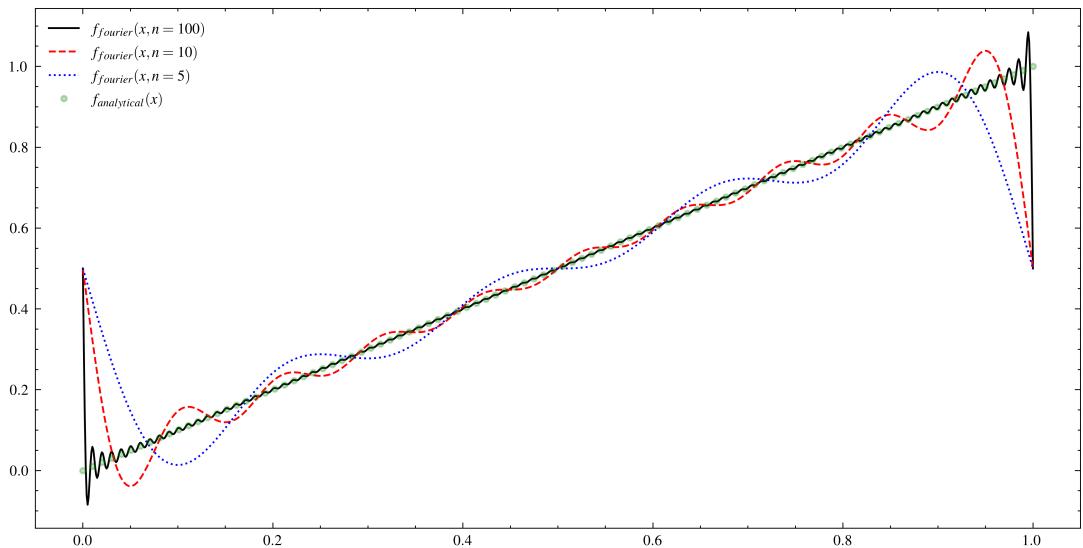
7.2.2

$$f(x) = x, \quad x \in [0, 1]$$

```
[8]: def f(x):
    return x

a = 0
b = 1
n_coefficients = [100, 10, 5]

fourier_plot(f, a, b, n_coefficients, a, b)
```



7.2.3

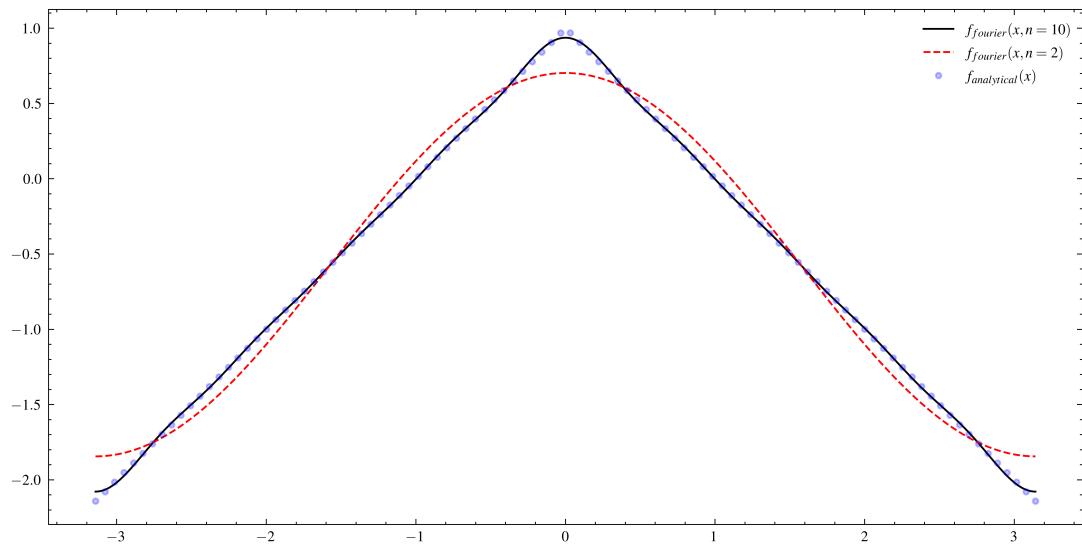
$$f(x) = 1 - |x|, \quad x \in [-\pi, \pi]$$

[9]:

```
def f(x):
    return 1 - abs(x)

a = - pi
b = pi
n_coeffcients = [10, 2]

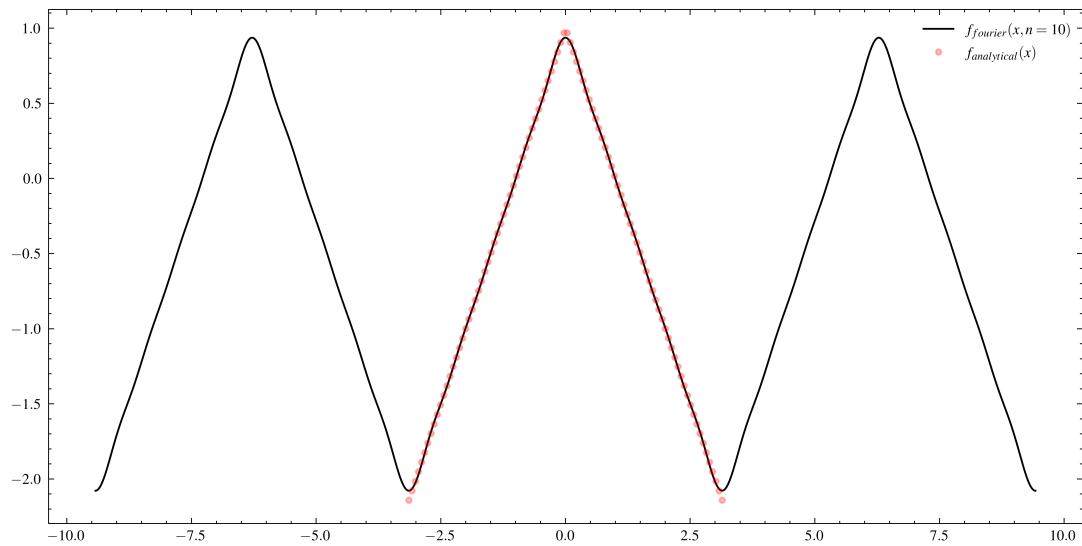
fourier_plot(f, a, b, n_coeffcients, a, b)
```



[10]:

```
n_coeffcients = [10]

fourier_plot(f, a, b, n_coeffcients, 3*a, 3*b)
```



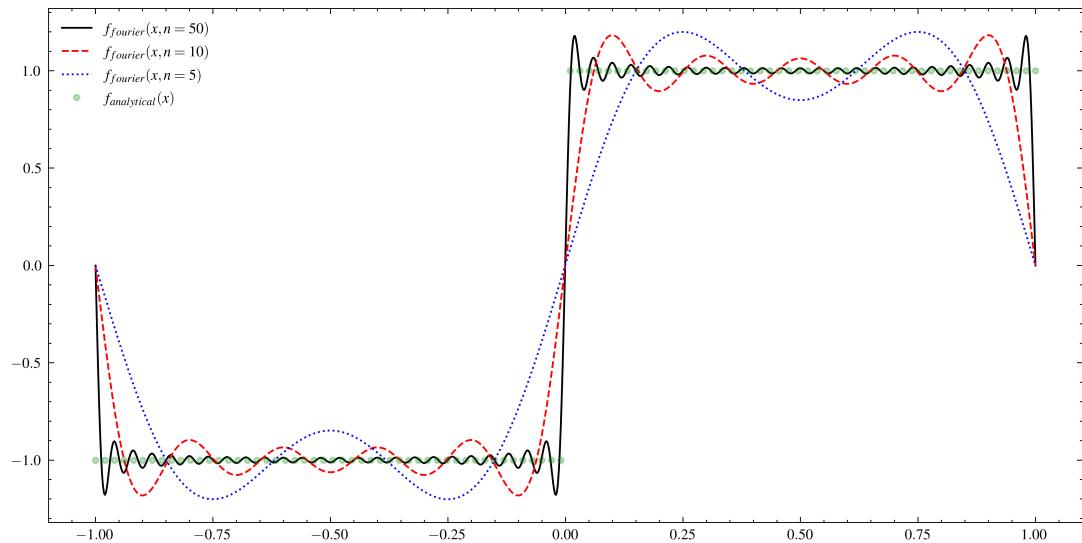
7.2.4

$$f(x) = \begin{cases} 1, & x \in [-1, 0) \\ -1, & x \in [0, 1] \end{cases}$$

```
[11]: def f(x):
    if x > 0:
        return 1
    else:
        return -1

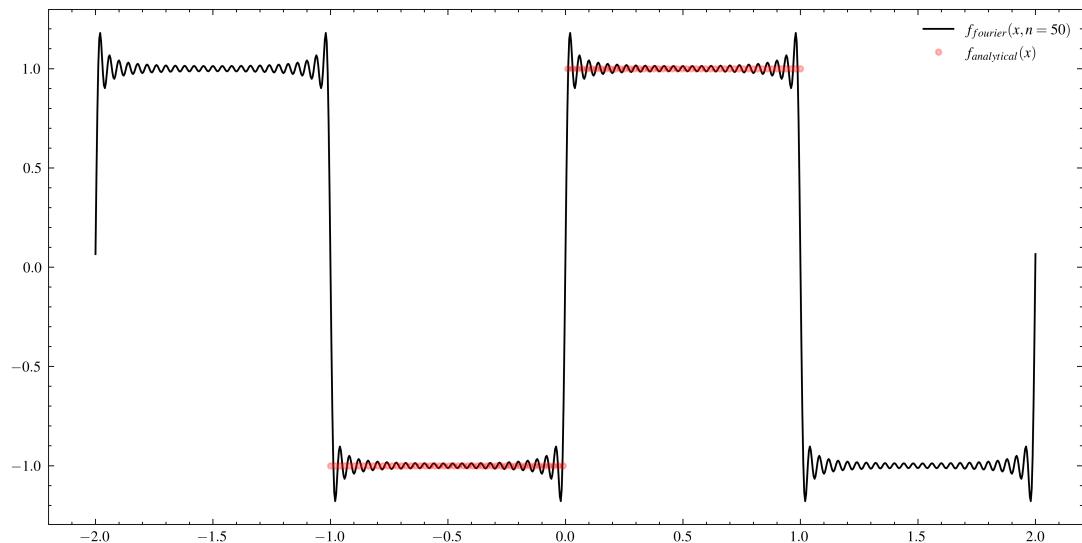
f = vectorize(f)
a = - 1
b = 1
n_coefficients = [50, 10, 5]

fourier_plot(f, a, b, n_coefficients, a, b)
```



```
[12]: n_coefficients = [50]

fourier_plot(f, a, b, n_coefficients, 2*a, 2*b)
```



8 Fourier transformation

A Fourier transform (FT) decomposes a periodic function into its frequency components. The Fourier transform $g(\alpha)$ of a given function $f(x)$ is given by,

$$g(\alpha) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x)e^{-i\alpha x} dx$$

The invert Fourier transforms of the fuction $g(\alpha)$ in turn gives the original function back,

$$f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} g(\alpha)e^{i\alpha x} d\alpha$$

These two functions $g(\alpha)$ and $f(x)$ are called a pair of Fourier transforms.

By using the Euler's formula, we can write the first equation as,

$$\begin{aligned} g(\alpha) &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) [\cos(\alpha x) - i \sin(\alpha x)] dx \\ g(\alpha) &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) \cos(\alpha x) dx - \frac{i}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) \sin(\alpha x) dx \end{aligned}$$

Let,

$$\begin{aligned} u(\alpha) &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) \cos(\alpha x) dx \\ v(\alpha) &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) \sin(\alpha x) dx \end{aligned}$$

Therefore,

$$\begin{aligned} g(\alpha) &= u(\alpha) - i v(\alpha) \\ FT(\alpha) &= FT_{\cos}(\alpha) - i FT_{\sin}(\alpha) \end{aligned}$$

Now, we can evalute the functions $u(\alpha)$ and $v(\alpha)$ seperately to get the fourier transform for $f(x)$.

8.1 Code

```
[1]: from numpy import cos, empty, exp, pi, sin, sqrt, vectorize
from matplotlib import pyplot as plt

# Default configuration for matplotlib
plt.style.use(['science', 'ieee'])
plt.rcParams["figure.figsize"] = (10, 5)

[2]: # Function to generate `n` evenly spaced points between limits `a` and `b`
def generate_points(a, b, n, retstep=False):

    # Calculating the spacing (difference) between each points
    h = (b - a) / (n - 1)

    # Creating an empty array to store the points
    points = empty(n)

    # Generating the points
    for i in range(n):
        points[i] = a
        a += h
```

```

# Returning the difference between each points if asked for
if retstep:
    return points, h

return points

```

[3]: # Importing code for Simpson's method for integration

```

def integrate_simpson(f, x_i, x_f, n):

    # Checking if interation using Simpson's method is possible
    if n % 2 == 0 or n < 2:
        raise ValueError(
            "Intergration using Simpson's method can only be evaluated for odd"
            "number of points greater than 2!")

    # Generating points
    x, h = generate_points(x_i, x_f, n, retstep=True)

    # Evaluating the function `f(x)` for each points
    y = f(x)

    # Declaring a variable to store the integral
    integral = 0

    # Evaluating the integral using Simpson's method
    for i in range(n):
        if i == 0 or i == (n - 1):
            integral += y[i]
        elif i % 2 == 0:
            integral += y[i] * 2
        elif i % 2 == 1:
            integral += y[i] * 4

    integral *= (h / 3)

    return integral

```

[4]: # Code for evaluating Fourier transform

```

def fourier_transform(f, a, b, integration_points=10**3+1):

    # Function for evaluating the cosine term of the Fourier transform
    def u(alpha):
        return (1 / sqrt(2 * pi)) * integrate_simpson(lambda x: f(x) * cos(alpha * x), a, b, integration_points)

    # Function for evaluating the sin term of the Fourier transform
    def v(alpha):
        return (1 / sqrt(2 * pi)) * integrate_simpson(lambda x: f(x) * sin(alpha * x), a, b, integration_points)

    return vectorize(u), vectorize(v)

```

8.2 Examples

8.2.1

$$f(x) = \begin{cases} 1, & x \in [-1, 1] \\ 0, & x \in [else] \end{cases}$$

```
[5]: def f(x):
    if abs(x) <= 1:
        return 1.0
    return 0.0

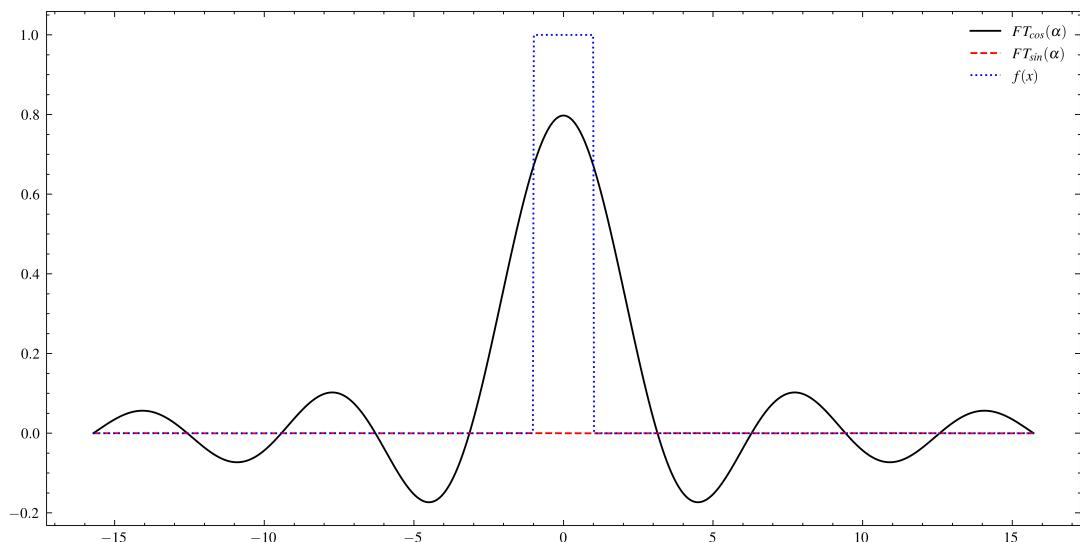
f = vectorize(f)
a = - 1
b = 1

ft_u, ft_v = fourier_transform(f, a, b)

x_i = - 5 * pi
x_f = 5 * pi
n = 1000

x = generate_points(x_i, x_f, n)

plt.plot(x, ft_u(x), label="$FT_{\cos}(\alpha)$")
plt.plot(x, ft_v(x), label="$FT_{\sin}(\alpha)$")
plt.plot(x, f(x), label="$f(x)$")
plt.legend()
plt.show()
```



8.2.2

$$f(x) = \begin{cases} 1 - |x|, & x \in [-3, 3] \\ 0, & x \in [else] \end{cases}$$

```
[6]: def f(x):
    if abs(x) <= 3:
        return abs(x)
    return 0.0

f = vectorize(f)
a = - 3
b = 3
```

```

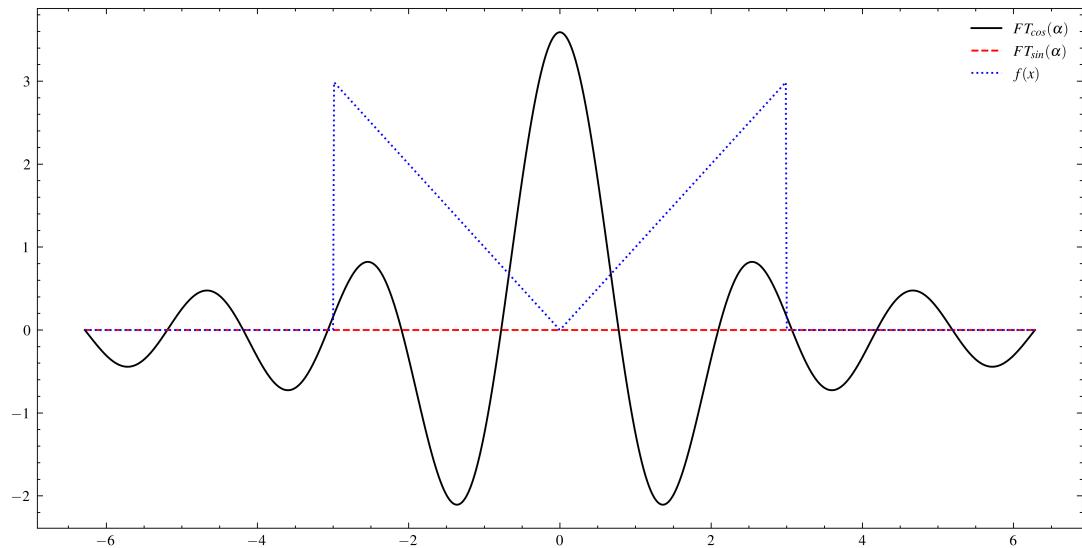
ft_u, ft_v = fourier_transform(f, a, b)

x_i = - 2 * pi
x_f = 2 * pi
n = 1000

x = generate_points(x_i, x_f, n)

plt.plot(x, ft_u(x), label="$FT_{\cos}(\alpha)$")
plt.plot(x, ft_v(x), label="$FT_{\sin}(\alpha)$")
plt.plot(x, f(x), label="$f(x)$")
plt.legend()
plt.show()

```



8.2.3

$$f(x) = \frac{\sin(x)}{x}$$

```

[7]: def f(x):
       return sin(x) / x

a = - 25
b = 25

ft_u, ft_v = fourier_transform(f, a, b)

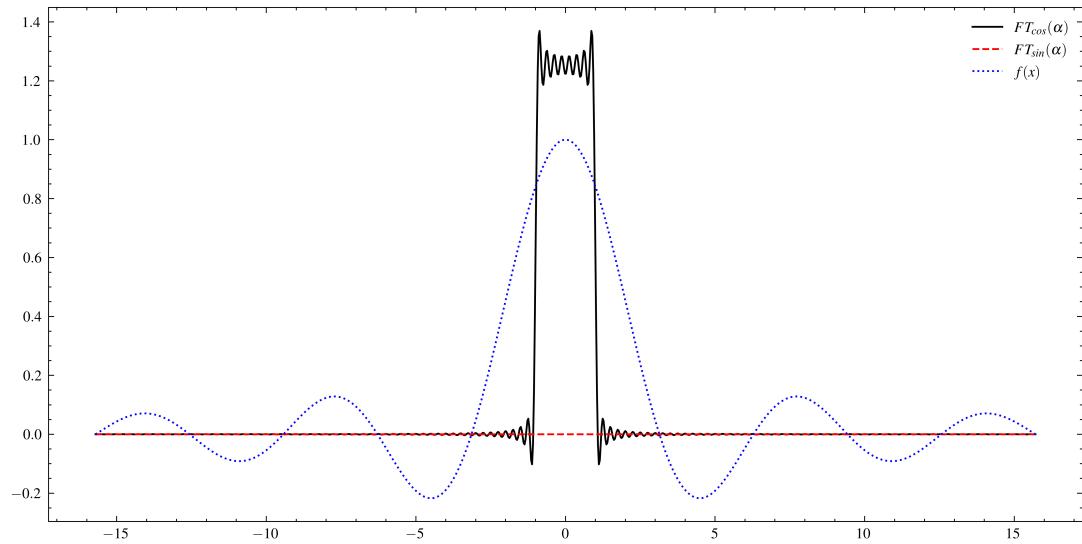
x_i = - 5 * pi
x_f = 5 * pi
n = 1000

x = generate_points(x_i, x_f, n)

plt.plot(x, ft_u(x), label="$FT_{\cos}(\alpha)$")
plt.plot(x, ft_v(x), label="$FT_{\sin}(\alpha)$")
plt.plot(x, f(x), label="$f(x)$")

```

```
plt.legend()
plt.show()
```



8.2.4

$$f(x) = e^{-x}, \quad x \in [0, \infty)$$

```
[8]: def f(x):
    if x >= 0:
        return exp(-x)
    return 0.0

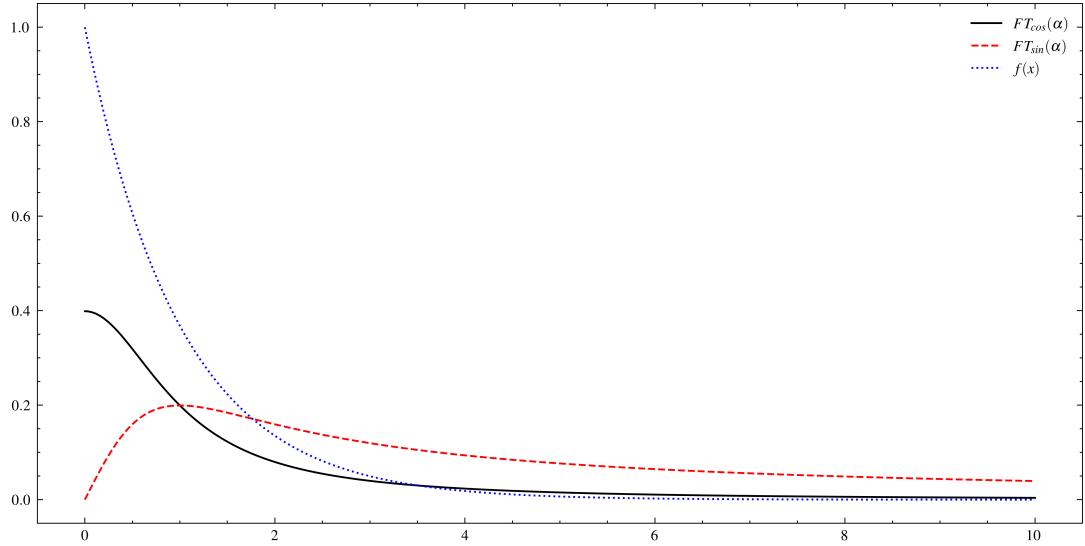
f = vectorize(f)
a = 0
b = 10

ft_u, ft_v = fourier_transform(f, a, b)

x_i = 0
x_f = 10
n = 1000

x = generate_points(x_i, x_f, n)

plt.plot(x, ft_u(x), label="$FT_{\cos}(\alpha)$")
plt.plot(x, ft_v(x), label="$FT_{\sin}(\alpha)$")
plt.plot(x, f(x), label="$f(x)$")
plt.legend()
plt.show()
```



8.2.5

$$f(x) = \cos(2x) + \sin(8x)$$

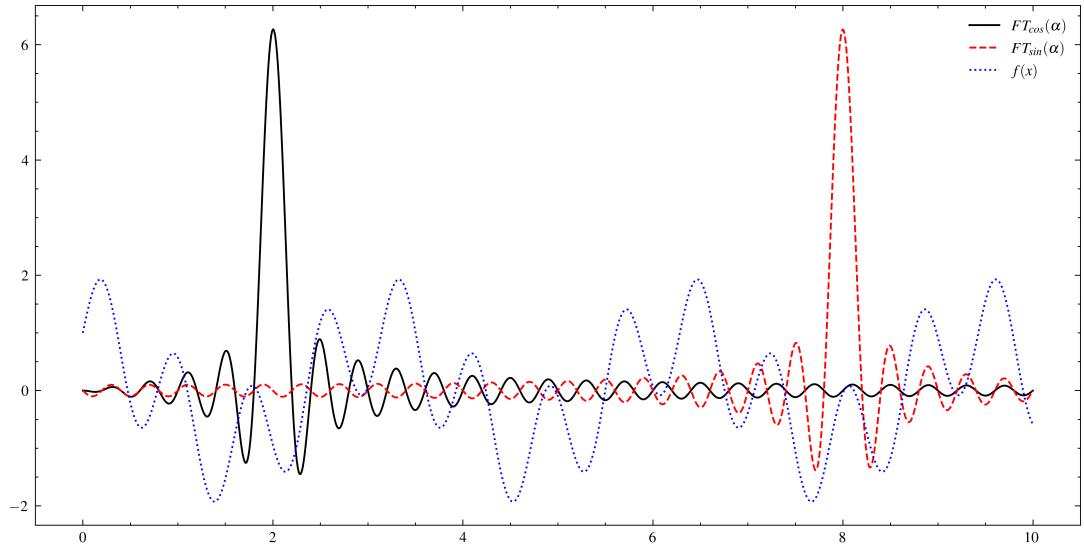
Note: Deliberately mentioning the frequency of the periodic function to verify the results of the Fourier transforms

```
[9]: def f(x):
    return cos(2*x) + sin(8*x)

a = - 5 * pi
b = 5 * pi
n = 1000

x = generate_points(x_i, x_f, n)

plt.plot(x, ft_u(x), label="$FT_{\cos}(\alpha)$")
plt.plot(x, ft_v(x), label="$FT_{\sin}(\alpha)$")
plt.plot(x, f(x), label="$f(x)$")
plt.legend()
plt.show()
```



9 Euler method for solving first-order differential equations

The Euler method is a numerical algorithm for solving ordinary differential equations given an initial value.

Given an initial value, the method works by evaluating the function $f(x)$ at a point $x = x_{n+1}$ using straight line approximation with slope $f'(x)$ at $x = x_n$, where the step, $h = x_{n+1} - x_n$.

Using the first principle of derivatives,

$$f'(x_0) = \lim_{h \rightarrow 0} \frac{f(x_0 + h) - f(x_0)}{h}$$

Therefore, if h is small enough,

$$f(x_0 + h) \approx f(x_0) + h \cdot f'(x_0)$$

Another possible explanation of this approximation, can originate from the Taylor expansion,

$$f(x_0 + h) = f(x_0) + h \cdot f'(x_0) + h^2 \cdot f''(x_0) + h^3 \cdot f'''(x_0) + \dots$$

Since $h \ll 1$, ignoring the higher order terms the approximation becomes,

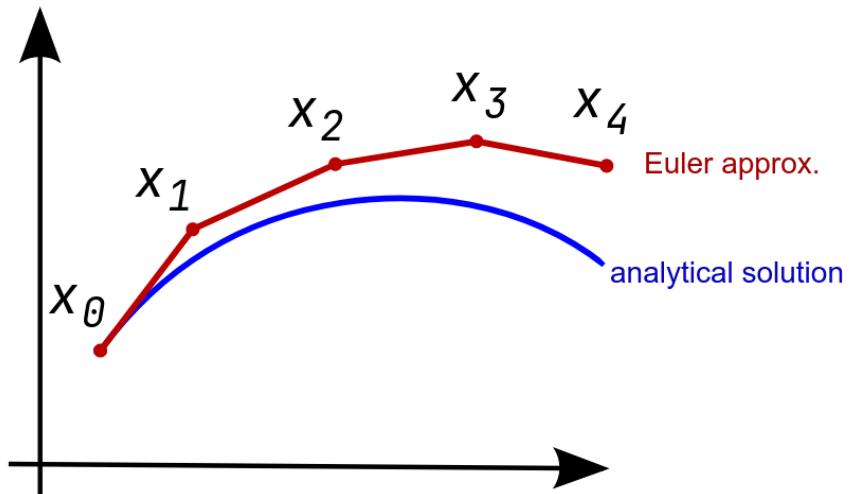
$$f(x_0 + h) \approx f(x_0) + h \cdot f'(x_0)$$

Then the function $f(x)$ at a generic point x_n can be approximated using,

$$f(x_n) \approx f(x_{n-1}) + h \cdot f'(x_{n-1})$$

The initial value of $f(x)$ at $x = x_0$ must be provided, which will be the starting point for the Euler method algorithm. This will eliminate the constant we would have got from solving the first-order differential equation.

An illustration of the Euler method is given below,



9.1 Code

```
[1]: from numpy import cos, empty, exp, pi, sin
from matplotlib import pyplot as plt

# Default configuration for matplotlib
plt.style.use(['science', 'ieee'])
plt.rcParams["figure.figsize"] = (10, 5)
```

```
[2]: # Function to generate `n` evenly spaced points between limits `a` and `b`
def generate_points(a, b, h):

    # Calculating the number of points
    n = int(((b - a) / h) + 1)

    # Creating an empty array to store the points
    points = empty(n)

    # Generating the points
    for i in range(n):
        points[i] = a
        a += h

    return points
```

```
[3]: # Code for solving first-order ordinary differential equations using Euler method
def solve_euler(y_prime, x_i, x_f, y_i, h):

    # Generating equispaced points
    x = generate_points(x_i, x_f, h)

    # Creating a array to store `y`
    y = empty(x.size)

    # Initialising `y` with initial value
    y[0] = y_i

    # Evaluating the function `y` at the remaining points
    for i in range(1, x.size):
        y[i] = y[i-1] + h * y_prime(x[i], y[i-1])

    return x, y
```

9.2 Examples

9.2.1

$$\frac{dy}{dx} = y$$

```
[4]: def y_prime(x, y):
    return y

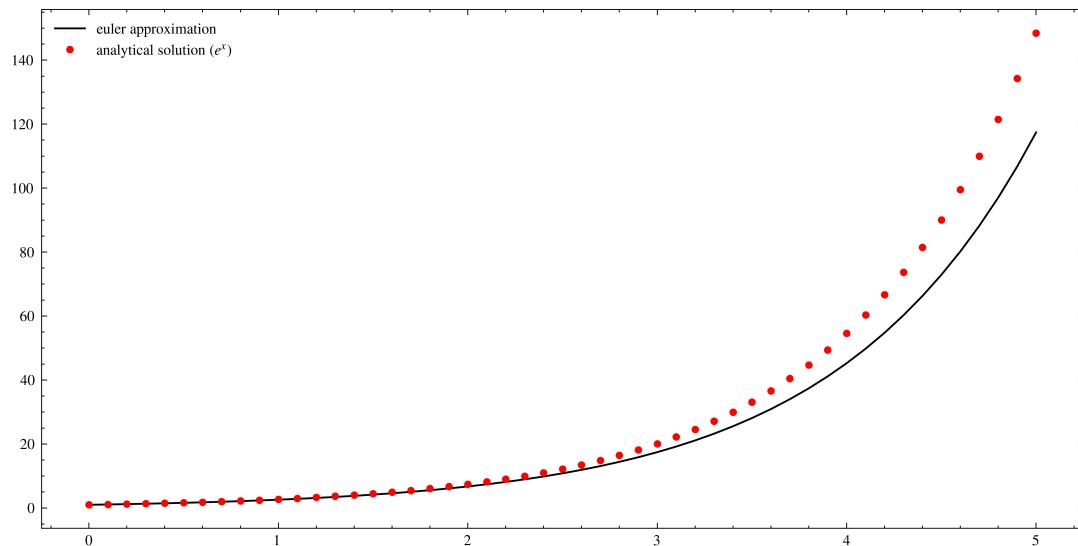
x_i = 0
x_f = 5
y_i = 1
h = 0.1
```

```
[5]: # Euler approximation
points, y_euler = solve_euler(y_prime, x_i, x_f, y_i, h)

# Analytical solution
y_analytical = exp(points)
```

```
[6]: plt.plot(points, y_euler, label="euler approximation")
plt.plot(points, y_analytical, '.', label="analytical solution ($e^x$)")
```

```
plt.legend()  
plt.show()
```



9.2.2

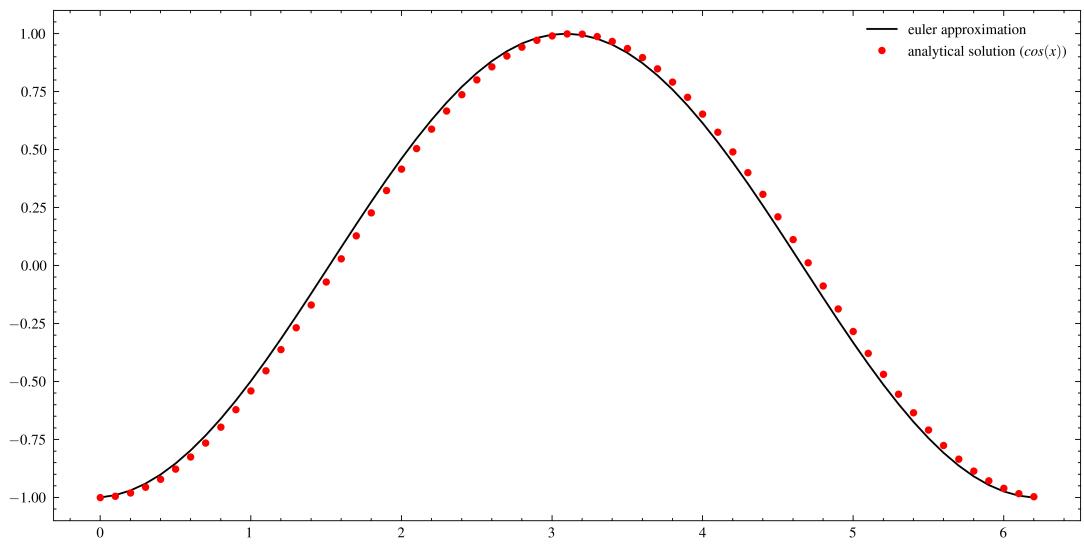
$$\frac{dy}{dx} = \sin(x)$$

```
[7]: def y_prime(x, y):  
    return sin(x)
```

```
x_i = 0  
x_f = 2 * pi  
y_i = - 1  
h = 0.1
```

```
[8]: # Euler approximation  
points, y_euler = solve_euler(y_prime, x_i, x_f, y_i, h)  
  
# Analytical solution  
y_analytical = -cos(points)
```

```
[9]: plt.plot(points, y_euler, label="euler approximation")  
plt.plot(points, y_analytical, '.', label="analytical solution ($cos(x)$)")  
plt.legend()  
plt.show()
```



10 Euler method for solving second-order differential equations

Similar to the first-order Euler method, the second-order differential equations can also solved using the Euler method.

Previously we got,

$$f(x_n) \approx f(x_{n-1}) + h \cdot f'(x_{n-1})$$

Replacing $f(x_n)$ with its derivative,

$$f'(x_n) \approx f'(x_{n-1}) + h \cdot f''(x_{n-1})$$

Putting this equation into the previous one,

$$f(x_n) \approx f(x_{n-1}) + h [f'(x_{n-1}) + h \cdot f''(x_{n-1})]$$

$$f(x_n) \approx f(x_{n-1}) + h \cdot f'(x_{n-1}) + h^2 \cdot f''(x_{n-1})$$

Again we can also reach here from the Taylor expansion, but this time we have to consider upto the third term,

$$f(x_n) \approx f(x_{n-1}) + h \cdot f'(x_{n-1}) + h^2 \cdot f''(x_{n-1})$$

But while writing the code we will first evaluate the first derivative using the euler method and then again use the first derivative to evaluate the function itself.

$$f(x_n) = f(x_{n-1}) + h \cdot f'(x_{n-1})$$

$$f'(x_n) = f'(x_{n-1}) + h \cdot f''(x_{n-1})$$

For this we would not only have to provide the initial value of $f(x)$, but also the initial value of $f'(x)$ both at $x = x_0$, which will be starting point for the Euler algorithm when solving for $f(x)$ and $f'(x)$ respectively. This would also eliminate the two constants we would have got from solving the second-order differential equations.

10.1 Code

```
[1]: from numpy import cos, empty, exp, pi, sin
from scipy.constants import g
from matplotlib import pyplot as plt
```

```
# Default configuration for matplotlib
plt.style.use(['science', 'ieee'])
plt.rcParams["figure.figsize"] = (10, 5)
```

```
[2]: # Function to generate `n` evenly spaced points between limits `a` and `b`
def generate_points(a, b, h):
```

```
# Calculating the number of points
n = int(((b - a) / h) + 1)

# Creating an empty array to store the points
points = empty(n)

# Generating the points
for i in range(n):
    points[i] = a
    a += h

return points
```

```
[3]: # Code for solving second-order ordinary differential equations using Euler method
def solve_euler(y_prime_prime, x_i, x_f, y_i, y_prime_i, h):

    # Generating equispaced points
    x = generate_points(x_i, x_f, h)

    # Creating two arrays to store `y_prime` and `y`
    y_prime = empty(x.size)
    y = empty(x.size)

    # Initialising `y_prime` and `y` with initial values
    y_prime[0] = y_prime_i
    y[0] = y_i

    # Evaluating the function `y_prime` and `y` at the remaining points
    for i in range(1, x.size):
        y_prime[i] = y_prime[i-1] + h * \
            y_prime_prime(x[i], y[i-1], y_prime[i-1])
        y[i] = y[i-1] + h * y_prime[i-1]

    return x, y
```

10.2 Examples

10.2.1

$$\frac{d^2y}{dx^2} = y$$

```
[4]: def y_prime_prime(x, y, y_prime):
    return y

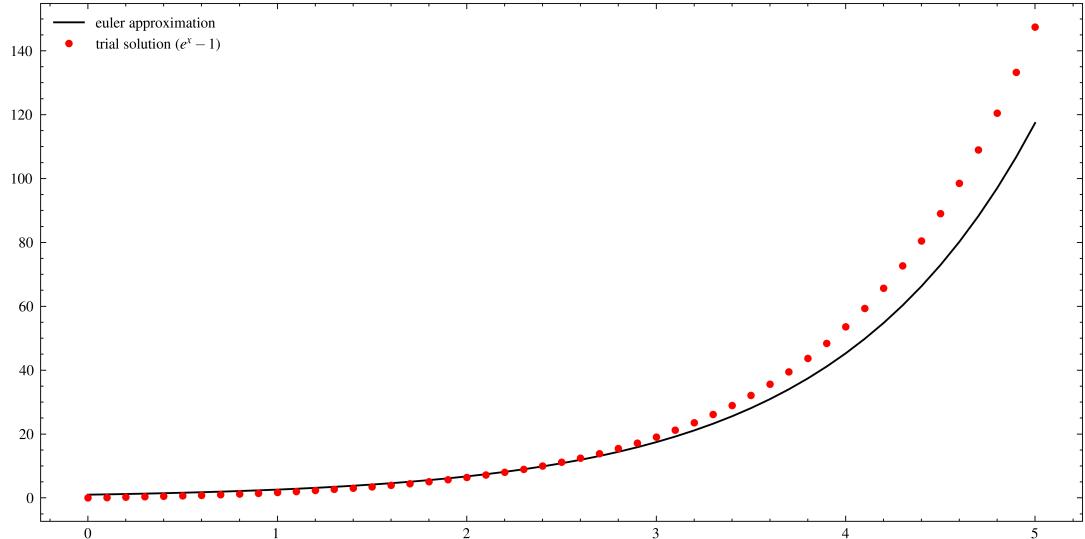
x_i = 0
x_f = 5
h = 0.1

y_i = 1
y_prime_i = 1
```

```
[5]: # Euler approximation
points, y_euler = solve_euler(y_prime_prime, x_i, x_f, y_i, y_prime_i, h)

# Trial solution
y_trial = exp(points) - 1
```

```
[6]: plt.plot(points, y_euler, label="euler approximation")
plt.plot(points, y_trial, '.', label="trial solution ($e^x - 1$)")
plt.legend()
plt.show()
```



10.2.2

$$\frac{d^2y}{dx^2} = -y$$

```
[7]: def y_prime_prime(x, y, y_prime):
    return -y
```

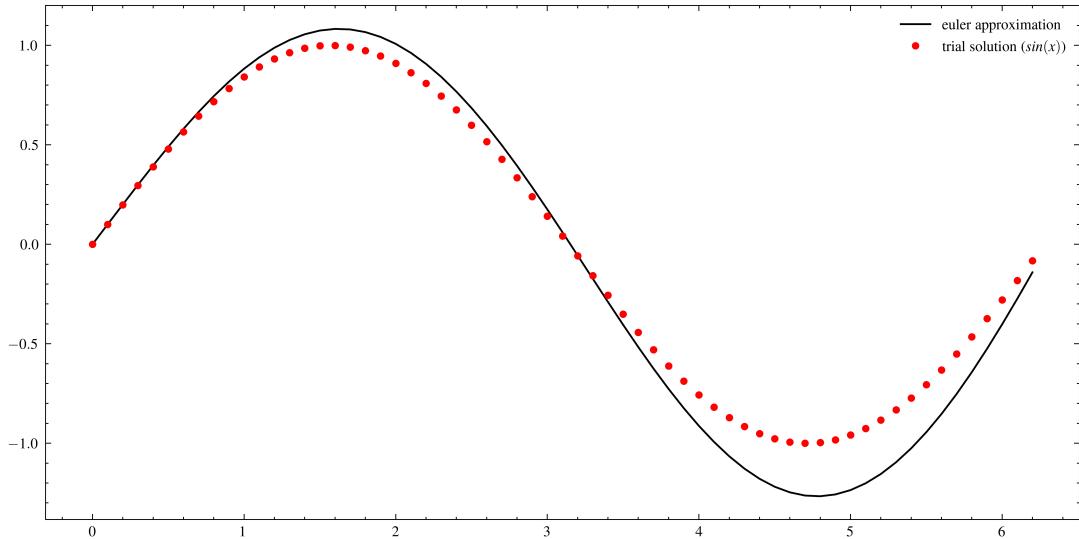
```
x_i = 0
x_f = 2 * pi
h = 0.1

y_i = 0
y_prime_i = 1
```

```
[8]: # Euler approximation
points, y_euler = solve_euler(y_prime_prime, x_i, x_f, y_i, y_prime_i, h)

# Trial solution
y_trial = sin(points)
```

```
[9]: plt.plot(points, y_euler, label="euler approximation")
plt.plot(points, y_trial, '.', label="trial solution ($sin(x)$)")
plt.legend()
plt.show()
```



10.3 Real world physics problems

10.3.1 Harmonic oscillator

The equation of motion for an ideal harmonic oscillator is,

$$m \frac{d^2x}{dt^2} = -kx$$

$$m\ddot{x} = -kx$$

In presence of the force of friction proportional to the velocity (\dot{x}) of the harmonic oscillator the equation becomes,

$$m\ddot{x} = -kx - b\dot{x}$$

Which can further be expressed in the standard form,

$$\ddot{x} + 2\gamma\dot{x} + \omega^2x = 0$$

where, $\gamma = b/2m$ and $\omega^2 = k/m$.

Undamped harmonic oscillator

$$\gamma = 0$$

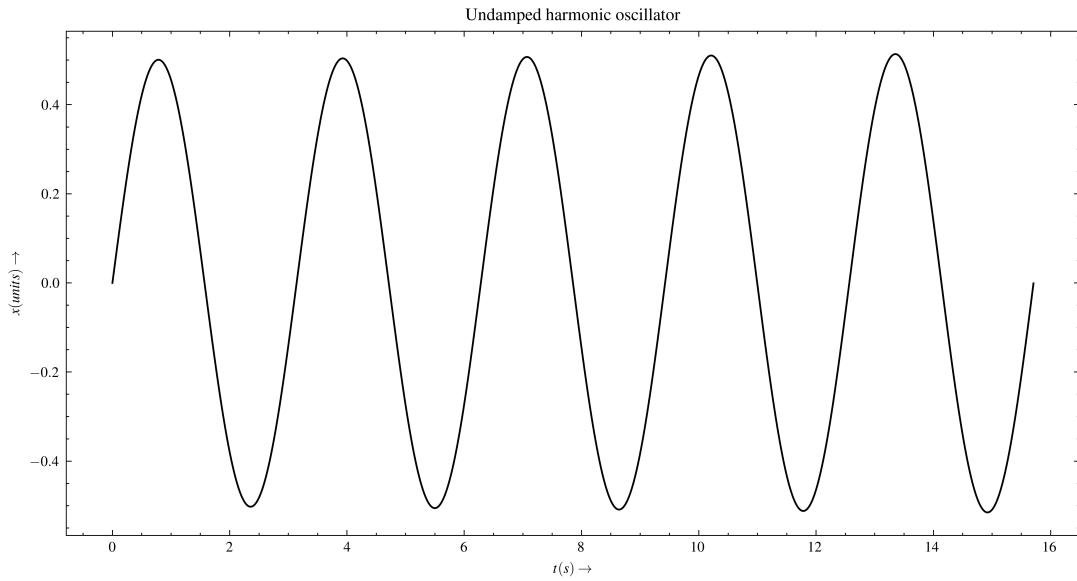
```
[10]: gamma = 0
      omega = 2

def x_prime_prime(t, x, x_prime):
    return - 2 * gamma * x_prime - omega**2 * x

t_i = 0
t_f = 5 * pi
x_i = 0
x_prime_i = 1
h = 0.001
```

```
[11]: points, x_undamp = solve_euler(x_prime_prime, t_i, t_f, x_i, x_prime_i, h)

plt.plot(points, x_undamp)
plt.title("Undamped harmonic oscillator")
plt.xlabel("$t$ (s) $\rightarrow$")
plt.ylabel("$x$ (units) $\rightarrow$")
plt.show()
```



Under-damped harmonic oscillator

$$\gamma^2 < \omega^2$$

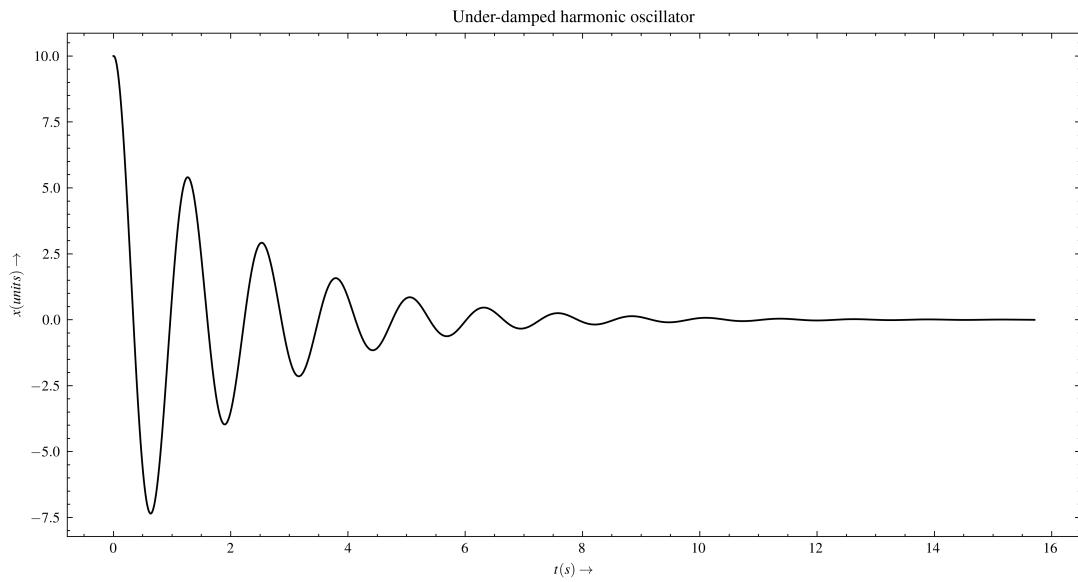
```
[12]: gamma = 0.5
omega = 5

def x_prime_prime(t, x, x_prime):
    return - 2 * gamma * x_prime - omega**2 * x

t_i = 0
t_f = 5 * pi
x_i = 10
x_prime_i = 1
h = 0.001
```

```
[13]: points, x_under = solve_euler(x_prime_prime, t_i, t_f, x_i, x_prime_i, h)

plt.plot(points, x_under)
plt.title("Under-damped harmonic oscillator")
plt.xlabel("$t$ (s) $\rightarrow$")
plt.ylabel("$x$ (units) $\rightarrow$")
plt.show()
```



Critically-damped harmonic oscillator

$$\gamma^2 = \omega^2$$

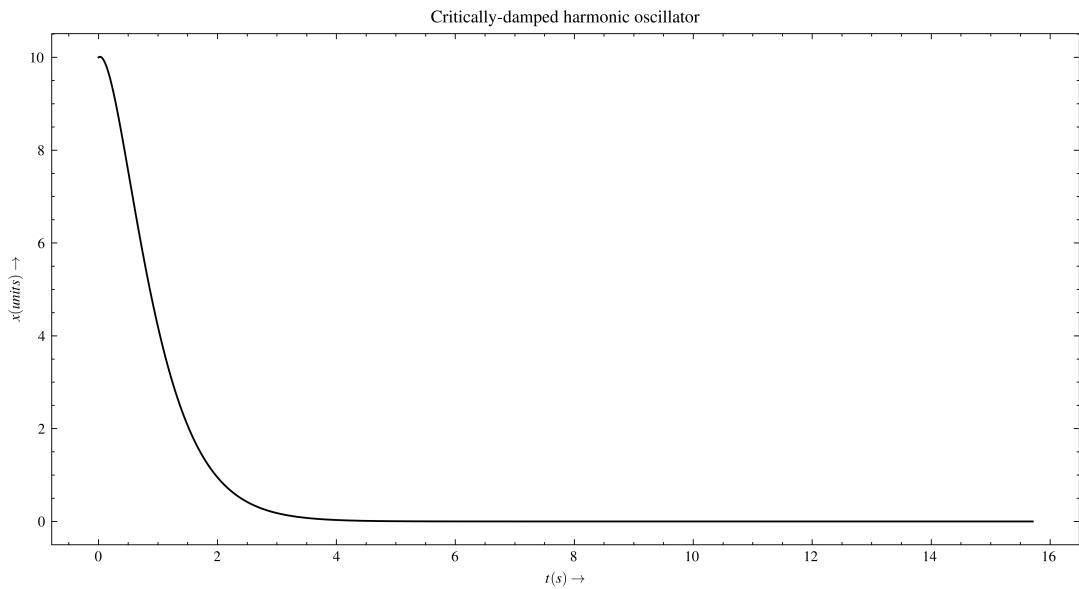
```
[14]: gamma = 2
      omega = 2

def x_prime_prime(t, x, x_prime):
    return - 2 * gamma * x_prime - omega**2 * x

t_i = 0
t_f = 5 * pi
x_i = 10
x_prime_i = 1
h = 0.001
```

```
[15]: points, x_critical = solve_euler(
    x_prime_prime, t_i, t_f, x_i, x_prime_i, h)

plt.plot(points, x_critical)
plt.title("Critically-damped harmonic oscillator")
plt.xlabel("$t$ (s) →")
plt.ylabel("$x$ (units) →")
plt.show()
```



Over-damped harmonic oscillator

$$\gamma^2 > \omega^2$$

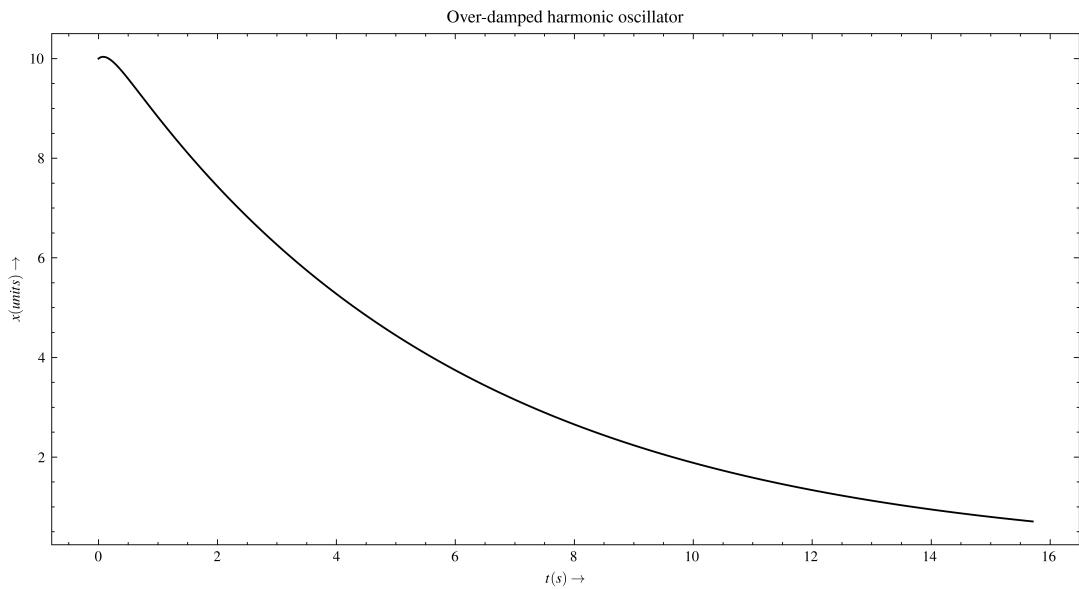
```
[16]: gamma = 3
      omega = 1

def x_prime_prime(t, x, x_prime):
    return - 2 * gamma * x_prime - omega**2 * x

t_i = 0
t_f = 5 * pi
x_i = 10
x_prime_i = 1
h = 0.001
```

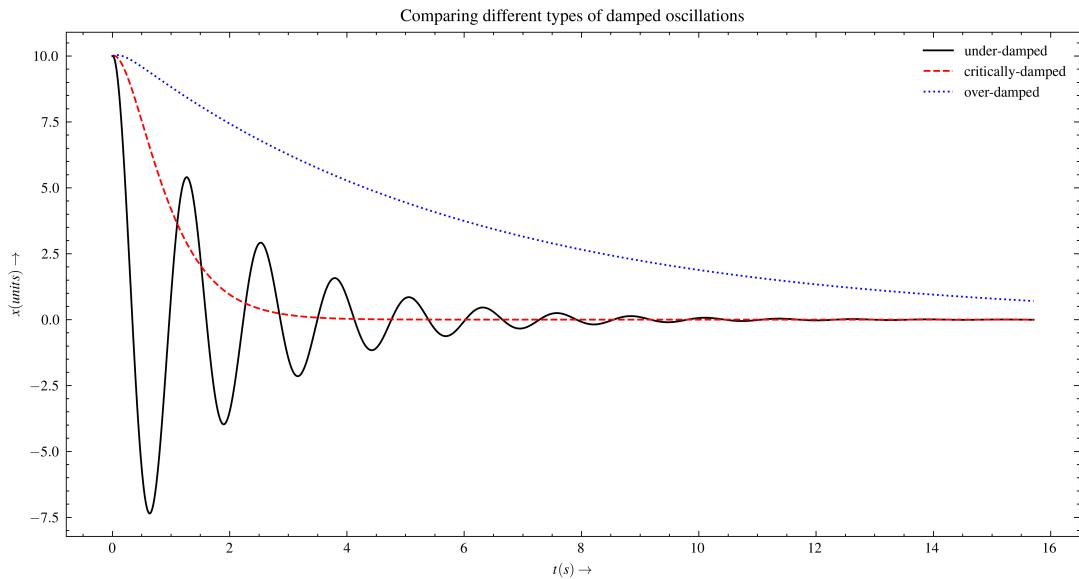
```
[17]: points, x_over = solve_euler(x_prime_prime, t_i, t_f, x_i, x_prime_i, h)

plt.plot(points, x_over)
plt.title("Over-damped harmonic oscillator")
plt.xlabel("$t$ (s) $\rightarrow$")
plt.ylabel("$x$ (units) $\rightarrow$")
plt.show()
```



10.3.2 Comparing different types of damped oscillations

```
[18]: plt.plot(points, x_under, label="under-damped")
plt.plot(points, x_critical, label="critically-damped")
plt.plot(points, x_over, label="over-damped")
plt.title("Comparing different types of damped oscillations")
plt.xlabel("$t$ (s) $\rightarrow$")
plt.ylabel("$x$ (units) $\rightarrow$")
plt.legend()
plt.show()
```



Forced harmonic oscillator

For forced harmonic oscillator the quation of motion becomes,

$$\ddot{x} + 2\gamma\dot{x} + \omega^2x = f_o \sin(\alpha t)$$

$$\ddot{x} = -2\gamma\dot{x} + \omega^2x - f_o \sin(\alpha t)$$

where, f_o is the apmlituted and α is the andgular frequency of the given force.

```
[19]: gamma = 3
omega = 1
f_0 = 5
alpha = 3

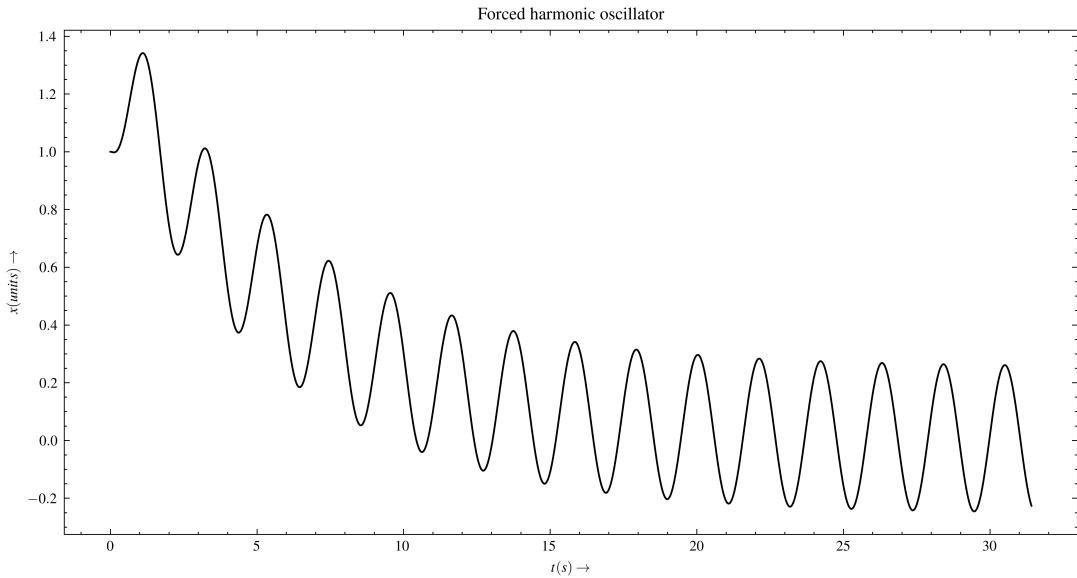
def x_prime_prime(t, x, x_prime):
    return - 2 * gamma * x_prime - omega**2 * x + f_0 * sin(alpha * t)

t_i = 0
t_f = 10 * pi
x_i = 1
x_prime_i = 0
h = 0.001
```



```
[20]: points, x_forced = solve_euler(x_prime_prime, t_i, t_f, x_i, x_prime_i, h)

plt.plot(points, x_forced)
plt.title("Forced harmonic oscillator")
plt.xlabel("$t$ (s) $\rightarrow$")
plt.ylabel("$x$ (units) $\rightarrow$")
plt.show()
```



Undamped forced resonating oscillator For forced harmonic oscillator the quation of motion becomes,

$$\ddot{x} + \omega^2x = f_o \sin(\alpha x)$$

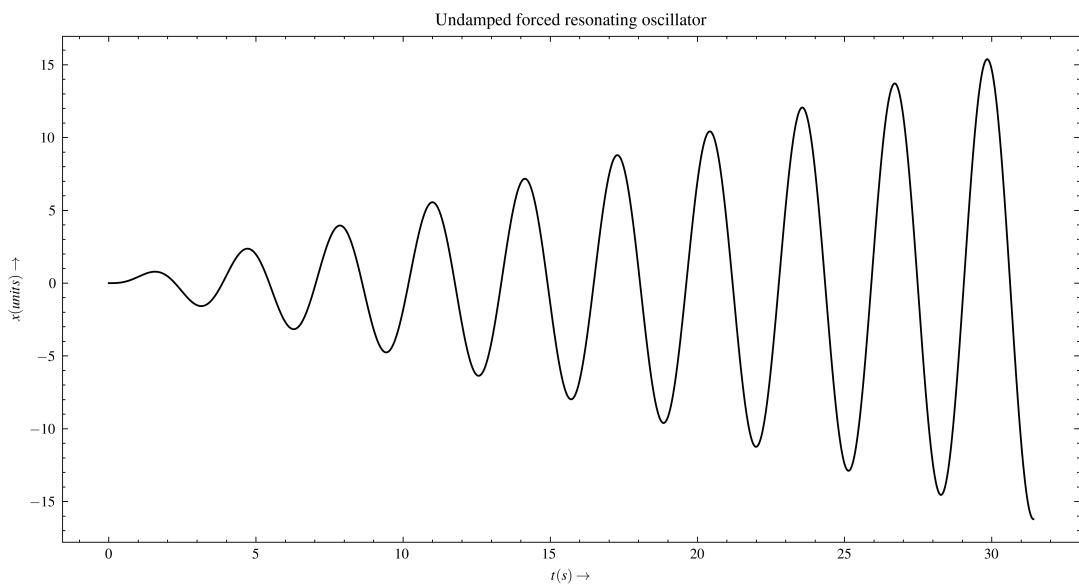
```
[21]: gamma = 0
omega = 2
f_0 = 2
alpha = 2

def x_prime_prime(t, x, x_prime):
    return - 2 * gamma * x_prime - omega**2 * x + f_0 * sin(alpha * t)

t_i = 0
t_f = 10 * pi
x_i = 0
x_prime_i = 0
h = 0.001
```

```
[22]: points, x_resonance = solve_euler(x_prime_prime, t_i, t_f, x_i, x_prime_i, h)

plt.plot(points, x_resonance)
plt.title("Undamped forced resonating oscillator")
plt.xlabel("$t$ (s) $\rightarrow$")
plt.ylabel("$x$ (units) $\rightarrow$")
plt.show()
```



10.3.3 Projectile Motion

A projectile motion is characterised by,

$$\frac{d^2x}{dt^2} = 0$$

$$\frac{d^2y}{dt^2} = -g$$

where, g is acceleration due to gravity.

```
[23]: def x_prime_prime(t, x, x_prime):
    return 0.0
```

```
def y_prime_prime(t, y, y_prime):
    return -g
```

```
u = 100
thetas = [15, 30, 45, 60]
x_i, y_i = (0, 0)

t_i = 0
t_f = 25
h = 0.001
```

[24]: # Plotting projectile motion for different angles with same initial velocity
for theta in thetas:

```
x_prime_i = u * cos(theta * (pi / 180))
y_prime_i = u * sin(theta * (pi / 180))

points, x = solve_euler(x_prime_prime, t_i, t_f, x_i, x_prime_i, h)

points, y = solve_euler(y_prime_prime, t_i, t_f, y_i, y_prime_i, h)
y[y < 0] = None

plt.plot(x, y, label=f"$u = {u}$, $\theta = {theta}^\circ$")

plt.title("Projectile Motion")
plt.xlabel("$x$ (units) $\rightarrow$")
plt.ylabel("$y$ (units) $\rightarrow$")
plt.legend()
plt.show()
```

