ECSE 543 Assignment 3

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Introduction

The code for this assignment was created in Python 2.7 and can be seen in Appendix A. To perform the required tasks in this assignment, the Matrix class from Assignment 1 was used, with useful methods such as add, multiply, transpose, etc. This package can be seen in the matrices.py file shown in Listing 1. The only packages used that are not built-in are those for creating the plots for this report, i.e., matplotlib for plotting. The structure of the rest of the code will be discussed as appropriate for each question. Output logs of the program are provided in Appendix B.

1 BH Interpolation

The source code for the Question 1 program can be seen in the q1.py file shown in Listing 2.

1.a Lagrange Polynomials

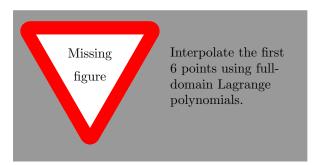
To interpolate n = 6 points of a function y(x), six 5th-order Lagrange polynomials are needed. Each of these polynomials L_j is given by Equation (1), where each F_j is given by Equation (2).

$$L_j(x) = \frac{F_j(x)}{F_j(x_j)} \tag{1}$$

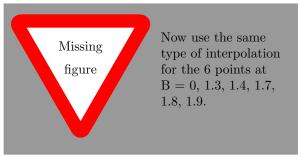
$$F_j(x) = \prod_{r=1...n, r \neq j} (x - x_r)$$
 (2)

The interpolation $\tilde{y}(x)$ of y(x) is then given by Equation (3).

$$\tilde{y}(x) = \sum_{j=1}^{n} y(x_j) L_j(x)$$
(3)



1.b Full-Domain Lagrange Polynomials



The result is not plausible because of the characteristic "wiggles" seen when using full-domain Lagrange polynomials over a wide range.

1.c Cubic Hermite Polynomials

The slopes at each of the 6 points can be approximated by the slope of the straight line passing through the two adjacent points, i.e., the point immediately before and the point after the point of interest. For the boundary points of 0 T and 1.9 T, the slope of the line formed by the point and one adjacent point can be used.

2 Magnetic Circuit

The source code for the Question 2 program can be seen in the q2.py file shown in Listing 3.

2.a Flux Equation

The magnetic analog of KVL can be seen in Equation (4).

$$(\mathcal{R}_a + \mathcal{R}_c)\psi = \mathcal{F} \tag{4}$$

where \mathcal{R}_a is the reluctance of the air gap, \mathcal{R}_c is the reluctance of the coil, and \mathcal{F} is the magnetomotive force. Plugging in the relevant variables from the problem, we obtain Equation (5).

$$\left(\frac{L_a}{A\mu_o} + \frac{L_c}{A\mu_c(\psi)}\right)\psi - NI = 0$$
(5)

where $\mu_c(\psi)$ is a function of ψ given by Equation (6).

$$\mu_c(\psi) = \frac{B}{H} = \frac{\psi}{AH} \tag{6}$$

Plugging Equation (6) into Equation (5), we obtain Equation (7).

$$\left(\frac{L_a}{A\mu_o} + \frac{L_c H}{\psi}\right)\psi - NI = 0$$
(7)

Simplifying the terms, we obtain Equation (8).

$$f(\psi) = \frac{L_a \psi}{A \mu_o} + L_c H - NI = 0 \tag{8}$$

Finally, if we plug in the values from the question, we obtain Equation (9), where the coefficients of the terms are calculated in the q2.py script shown in Listing 2.

$$f(\psi) = 3.979 \times 10^7 \psi + 0.3H - 8000 = 0$$
 (9)

2.b Newton-Raphson

$$B = \frac{\psi}{A} \tag{10}$$

2.c Successive Substitution

3 Diode Circuit

The source code for the Question 3 program can be seen in the q3.py file shown in Listing 4.

3.a Voltage Equations

The current-voltage relationship for a diode is given by Equation (11).

$$I = I_s \left(\exp \left[\frac{qv}{kT} \right] - 1 \right) \tag{11}$$

Let the nodal voltage at the anode of the A diode be denoted by v_A and that of the B diode by v_B . Let the current through the circuit be denoted by I. The diode equations for A and B can be seen in Equations (12) and (13).

$$I = I_{sA} \left(\exp \left[\frac{q(v_A - v_B)}{kT} \right] - 1 \right)$$
 (12)

$$I = I_{sB} \left(\exp \left[\frac{qv_B}{kT} \right] - 1 \right) \tag{13}$$

By KVL, we also have Equation (14), relating V_A and I.

$$I = \frac{E - v_A}{R} \tag{14}$$

Equating Equations (12) and (14), we obtain the nonlinear equation for v_A , shown in Equation (15).

$$f_A(v_A, v_B)$$

$$= v_A + RI_{sA} \left(\exp\left[\frac{q(v_A - v_B)}{kT}\right] - 1 \right) - E \quad (15)$$

$$= 0$$

Equating Equations (12) and (13), we obtain the nonlinear equation for v_B , shown in Equation (16).

$$f_B(v_A, v_B) = I_{sA} \left(\exp\left[\frac{q(v_A - v_B)}{kT}\right] - 1 \right)$$

$$-I_{sB} \left(\exp\left[\frac{qv_B}{kT}\right] - 1 \right) = 0$$
(16)

The total system of equations can then be expressed by Equation (17).

$$\mathbf{f}(\mathbf{v_n}) = \begin{bmatrix} f_A(v_A, v_B) \\ f_B(v_A, v_B) \end{bmatrix} = \mathbf{0}$$
 (17)

3.b Newton-Raphson

To find an expression for the Jacobian matrix \mathbf{F} , we must first find expressions for all the partials of f_A and f_B . These are shown in Equations (18) to (21).

$$\frac{\partial f_A}{\partial v_A} = 1 + RI_{sA} \left(\exp\left[\frac{q(v_A - v_B)}{kT}\right] \frac{q}{kT} \right) \quad (18)$$

$$\frac{\partial f_A}{\partial v_B} = -RI_{sA} \left(\exp \left[\frac{q(v_A - v_B)}{kT} \right] \frac{q}{kT} \right) \quad (19)$$

$$\frac{\partial f_B}{\partial v_A} = I_{sA} \left(\exp \left[\frac{q(v_A - v_B)}{kT} \right] \frac{q}{kT} \right)$$
 (20)

$$\frac{\partial f_B}{\partial v_B} = -I_{sA} \left(\exp \left[\frac{q(v_A - v_B)}{kT} \right] \frac{q}{kT} \right) -I_{sB} \left(\exp \left[\frac{qv_B}{kT} \right] \frac{q}{kT} \right)$$
(21)

With these equations, the Jacobian matrix \mathbf{F} is given by Equation (22).

$$\mathbf{F} = \begin{bmatrix} \frac{\partial f_A}{\partial v_A} & \frac{\partial f_A}{\partial v_B} \\ \frac{\partial f_B}{\partial v_A} & \frac{\partial f_B}{\partial v_B} \end{bmatrix}$$
 (22)

With this information, we can apply the Newton-Raphson update in matrix form, shown in Equation (23).

$$\mathbf{v_n}^{(k+1)} \leftarrow \mathbf{v_n}^{(k)} - (\mathbf{F}^{(k)})^{-1} \mathbf{f}^{(k)}$$
 (23)

The code performing this update is in the newton_raphson.py script and can be seen in Listing 5. The error ϵ in ${\bf f}$ is defined as 1×10^{-9} , where the 2-norm of ${\bf f}$ is used to compare to the error. The code is executed in the q3.py script shown in Listing 4, with output shown in Listing 10. The final solved voltage values are 198.134 mV for v_A and 90.571 mV for v_B .

Table 1: Node voltages and f values at every iteration of Newton-Raphson.

$v_A (\mathrm{mV})$	$v_B \text{ (mV)}$	$ \mathbf{f} $
0.000	0.000	2.200×10^{-1}
218.254	72.751	9.906×10^{-2}
205.695	81.581	2.837×10^{-2}
200.110	89.250	5.100×10^{-3}
198.211	90.516	1.943×10^{-4}
198.134	90.571	3.088×10^{-7}
198.134	90.571	7.538×10^{-13}

4 Function Integration

The source code for the Question 4 program can be seen in the q4.py file shown in Listing 6.

4.a Cosine Integration

The integral I to be solved by Gauss-Legendre integration is shown in Equation (24).

$$I = \int_{x_1}^{x_2} f(x)dx \tag{24}$$

To use Gauss-Legendre integration over N equal segments, the $[x_1, x_2]$ range of x must be mapped to N intervals of size h, with each interval i having a center point x_{0_i} , with x_i ranging from $x_{0_i} - h/2$ to $x_{0_i} + h/2$. Each of these intervals must be mapped to a [-1, 1] range for ζ_i . This mapping between x_i and ζ_i over an interval is given by Equation (25).

$$x_i = x_{0_i} + \frac{h}{2}\zeta_i \tag{25}$$

The integral transformation from x to ζ over an interval i is then given by Equation (26).

$$I_{i} = \int_{x_{0_{i}}-h/2} f(x_{i})dx_{i}$$

$$= \frac{h}{2} \int_{-1}^{1} f\left[x_{0_{i}} + \frac{h}{2}\zeta_{i}\right] d\zeta_{i}$$
(26)

The one-point Gauss-Legendre approximation can then be applied for each interval, as shown in Equation (27), where $w_0 = 2$.

$$I_{i} = \frac{h}{2} \int_{-1}^{1} f\left[x_{0_{i}} + \frac{h}{2}\zeta_{i}\right] d\zeta_{i}$$

$$= \frac{h}{2} w_{0} f(x_{0_{i}})$$

$$= h f(x_{0_{i}})$$
(27)

The equation approximating I is then given by Equation (28).

$$I \approx \sum_{i=0}^{N-1} I_i$$

$$= \sum_{i=0}^{N-1} h f(x_{0_i})$$

$$= h \sum_{i=0}^{N-1} f(x_{0_i})$$
(28)

To summarize, to solve an integral of the form shown in Equation (24) with one-point Gauss-Legendre integration over N intervals, we simply need the width h of each interval and the value $f(x_{0_i})$ of the function f at the midpoint of every interval.

In the context of this question, $x_1 = 0$ and $x_2 = 1$. The width of each interval is h = 1/N and the midpoint of each interval is $x_{0_i} = 1/(2N) + i/N$. This yields the equation shown in Equation (29).

$$I = \int_{0}^{1} f(x)dx$$

$$\approx \frac{1}{N} \sum_{i=0}^{N-1} f\left[\frac{1}{N}\left(i + \frac{1}{2}\right)\right]$$
(29)

The code executing Equation (29) for arbitrary f(x) can be seen in the gauss_legendre.py script shown in Listing 7.

If we use the fact that $f(x) = \cos x$ as well for this question, we obtain Equation (30).

$$I \approx \frac{1}{N} \sum_{i=0}^{N-1} \cos \left[\frac{1}{N} \left(i + \frac{1}{2} \right) \right]$$
 (30)

To evaluate the estimation, it can be compared to actual value of the integral, which is given by Equation (31).

$$\int_{0}^{1} \cos x dx = \sin 1 - \sin 0 = \sin 1 \approx 0.841 \quad (31)$$

The equation for the absolute error used is shown in Equation (32), where I_{actual} is the actual value of the integral, and I_{approx} is the approximate value computed by Gauss-Legendre integration.

$$E = |I_{actual} - I_{approx}| \tag{32}$$

The integral of $\cos x$ is computed in the q4.py script shown in Listing 6, with output shown in Listing 11. The logarithmic plot of the error versus N can be seen in Figure 1. The straight-line slope of the plot is indicative of the fact that first-order Gauss-Legendre integration was used.

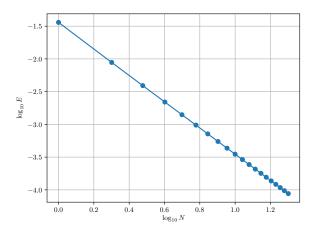


Figure 1: Logarithmic plot of the error E versus number of intervals N for $f(x) = \cos x$.

4.b Log Integration

The integral I to be evaluated is shown in Equation (33).

$$I = \int_{0}^{1} \log_e x dx \tag{33}$$

Using Equation (29) for $f(x) = \log_e x$, we obtain the integral shown in Equation (34).

$$I \approx \frac{1}{N} \sum_{i=0}^{N-1} \log_e \left[\frac{1}{N} \left(i + \frac{1}{2} \right) \right]$$
 (34)

The actual value of the integral to which the estimation is compared is shown in Equation (35).

$$\int_{0}^{1} \log_e x dx = -1 \tag{35}$$

The integral of $\log_e x$ is computed in the q4.py script shown in Listing 6, with output shown in Listing 11. The logarithmic plot of the error versus

N can be seen in Figure 2. The straight-line slope of the plot is indicative of the fact that first-order Gauss-Legendre integration was used.

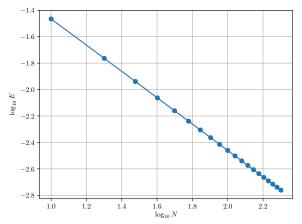


Figure 2: Logarithmic plot of the error E versus number of intervals N for $f(x) = \log_e x$.

4.c Log Integration Improvement

To have arbitrary interval widths, Equation (28) must be adjusted, as shown in Equation (36), where h_i is the width of interval i.

$$I \approx \sum_{i=0}^{N-1} h_i f(x_{0_i})$$
 (36)

The relative widths used are shown in Equation (37).

$$(h_{rel_i})_{i=0}^{N-1} = (1, 2, 3, 4, 5, 6, 7, 8, 9, 10)$$
 (37)

These relative widths are converted to actual widths and then used to compute the integral in the <code>gauss_legendre.py</code> script shown in Listing 7. The code is executed in the <code>q4.py</code> script shown in Listing 6, with output shown in Listing 11. How closely the widths approximate the $\log_e x$ curve can be seen in Figure 3. The estimated value of the integral is -0.988377 with absolute error of 0.011622. This is much more accurate than the equal-segment version in part (b), which obtained a value of -0.965759 and error of 0.034241.

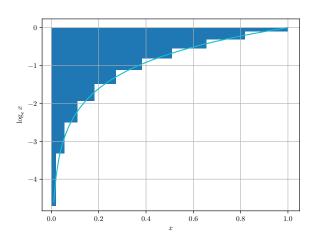


Figure 3: Sizes of intervals used for Question 4(c), with $\log_e x$ shown as reference.

A Code Listings

```
Listing 1: Custom matrix package (matrices.py).
    from __future__ import division
2
    import copy
3
4
    import csv
    from ast import literal_eval
    import math
9
    class Matrix:
10
11
        def __init__(self, data):
             self.data = data
12
13
             self.num_rows = len(data)
             self.num_cols = len(data[0])
14
15
16
         def __str__(self):
             string = ''
17
18
             for row in self.data:
                 string += '\n
19
                 for val in row:
20
                     string += '{:6.3f} '.format(val)
21
             return string
22
23
         def __add__(self, other):
             if len(self) != len(other) or len(self[0]) != len(other[0]):
25
                 raise ValueError('Incompatible matrix sizes for addition. Matrix A is <math>\{\}x\{\}, but matrix B is
26
                  \hookrightarrow {}x{}.'
                                    .format(len(self), len(self[0]), len(other), len(other[0])))
27
28
             return Matrix([[self[row][col] + other[row][col] for col in range(self.num_cols)]
29
30
                             for row in range(self.num_rows)])
31
         def __sub__(self, other):
32
             if len(self) != len(other) or len(self[0]) != len(other[0]):
33
                 raise ValueError('Incompatible matrix sizes for subtraction. Matrix A is {}x{}, but matrix B
34
                  \hookrightarrow is \{\}x\{\}.'
35
                                    .format(len(self), len(self[0]), len(other), len(other[0])))
36
             return Matrix([[self[row][col] - other[row][col] for col in range(self.num_cols)]
37
                             for row in range(self.num_rows)])
38
39
40
         def __mul__(self, other):
             if type(other) == float or type(other) == int:
41
                 return self.scalar_multiply(other)
42
43
             if self.num_cols != other.num_rows:
44
                 raise ValueError('Incompatible matrix sizes for multiplication. Matrix A is {}x{}, but matrix
45
                  \hookrightarrow B is \{\}x\{\}.'
                                    .format(self.num_rows, self.num_cols, other.num_rows, other.num_cols))
46
47
             # Inspired from https://en.wikipedia.org/wiki/Matrix_multiplication
48
             product = Matrix.empty(self.num_rows, other.num_cols)
49
50
             for i in range(self.num_rows):
51
                 for j in range(other.num_cols):
                     row_sum = 0
52
                     for k in range(self.num_cols):
                          row_sum += self[i][k] * other[k][j]
54
                     product[i][j] = row_sum
55
             return product
56
57
58
         def __div__(self, other):
59
             {\it Element-wise \ division.}
60
             if type(other) == float or type(other) == int:
62
```

```
return self.scalar_divide(other)
63
64
             if self.num_rows != other.num_rows or self.num_cols != other.num_cols:
65
                 raise ValueError('Incompatible matrix sizes.')
66
             return Matrix([[self[row][col] / other[row][col] for col in range(self.num_cols)]
67
                             for row in range(self.num_rows)])
68
69
70
         def __neg__(self):
             return Matrix([[-self[row][col] for col in range(self.num_cols)] for row in range(self.num_rows)])
71
72
         def __deepcopy__(self, memo):
73
             return Matrix(copy.deepcopy(self.data))
74
         def __getitem__(self, item):
76
             return self.data[item]
77
78
         def __len__(self):
79
80
             return len(self.data)
81
         @property
82
83
         def transpose(self):
84
85
             :return: the transpose of the current matrix
86
             return Matrix([[self.data[row][col] for row in range(self.num_rows)] for col in
87

    range(self.num_cols)])

88
         @property
89
         def infinity_norm(self):
90
             if self.num_cols > 1:
91
                 raise ValueError('Not a column vector.')
92
             return max([abs(x) for x in self.transpose[0]])
93
94
95
         @property
         def two_norm(self):
96
             if self.num_cols > 1:
97
                 raise ValueError('Not a column vector.')
98
             return math.sqrt(sum([x ** 2 for x in self.transpose[0]]))
99
100
101
         @property
         def values(self):
102
103
             :return: the values in this matrix, in row-major order.
104
105
             vals = []
             for row in self.data:
107
                 for val in row:
108
                      vals.append(val)
109
             return tuple(vals)
110
111
         def scaled_values(self, scale):
112
113
114
             :return: the values in this matrix, in row-major order.
115
116
             vals = []
             for row in self.data:
117
                 for val in row:
118
                     vals.append('{:.3f}'.format(val * scale))
119
             return tuple(vals)
120
121
         @property
122
         def item(self):
123
124
              :return: the single element contained by this matrix, if it is 1x1.
126
             if not (self.num_rows == 1 and self.num_cols == 1):
127
128
                 raise ValueError('Matrix is not 1x1')
             return self.data[0][0]
129
130
         def integer_string(self):
131
```

```
string = ''
132
133
              for row in self.data:
                  string += '\n'
134
                  for val in row:
135
                       string += '{:3.0f} '.format(val)
136
              return string
137
138
139
          def scalar_multiply(self, scalar):
              return Matrix([[self[row][col] * scalar for col in range(self.num_cols)] for row in
140

    range(self.num_rows)])

141
          def scalar_divide(self, scalar):
142
              return Matrix([[self[row][col] / scalar for col in range(self.num_cols)] for row in
143

    range(self.num_rows)])

144
          def is_positive_definite(self):
145
146
              :return: True if the matrix if positive-definite, False otherwise.
147
148
              A = copy.deepcopy(self.data)
149
150
              for j in range(self.num_rows):
                  if A[j][j] <= 0:
151
152
                       return False
                   A[j][j] = math.sqrt(A[j][j])
153
                   for i in range(j + 1, self.num_rows):
154
                       A[i][j] = A[i][j] / A[j][j]
155
                       for k in range(j + 1, i + 1):
    A[i][k] = A[i][k] - A[i][j] * A[k][j]
156
157
              return True
158
159
          def mirror_horizontal(self):
160
161
              :return: the horizontal mirror of the current matrix
162
163
              return Matrix([[self.data[self.num_rows - row - 1][col] for col in range(self.num_cols)]
164
                              for row in range(self.num_rows)])
165
166
          def empty_copy(self):
167
168
169
              :return: an empty matrix of the same size as the current matrix.
170
171
              return Matrix.empty(self.num_rows, self.num_cols)
172
          def save_to_csv(self, filename):
173
174
              Saves the current matrix to a CSV file.
175
176
              :param filename: the name of the CSV file
177
178
              with open(filename, "wb") as f:
179
                  writer = csv.writer(f)
180
                  for row in self.data:
181
182
                       writer.writerow(row)
183
184
          def save_to_latex(self, filename):
185
              Saves the current matrix to a latex-readable matrix.
186
187
188
              :param filename: the name of the CSV file
189
              with open(filename, "wb") as f:
190
                  for row in range(self.num_rows):
191
                       for col in range(self.num_cols):
192
                           f.write('{}'.format(self.data[row][col]))
193
                           if col < self.num_cols - 1:</pre>
194
                                f.write('& ')
195
196
                       if row < self.num_rows - 1:</pre>
                           \texttt{f.write('} \backslash \backslash \backslash n')
197
198
          Ostaticmethod
199
```

```
200
         def multiply(*matrices):
201
             Computes the product of the given matrices.
202
203
             :param matrices: the matrix objects
204
             :return: the product of the given matrices
205
206
207
             n = matrices[0].rows
208
             product = Matrix.identity(n)
             for matrix in matrices:
209
                 product = product * matrix
210
             return product
211
212
         Ostaticmethod
213
214
         def empty(num_rows, num_cols):
215
             Returns an empty matrix (filled with zeroes) with the specified number of columns and rows.
216
217
             :param num_rows: number of rows
218
             :param num_cols: number of columns
219
220
              :return: the empty matrix
221
222
             return Matrix([[0 for _ in range(num_cols)] for _ in range(num_rows)])
223
         @staticmethod
224
225
         def identity(n):
226
             Returns the identity matrix of the given size.
227
             :param n: the size of the identity matrix (number of rows or columns)
229
230
             :return: the identity matrix of size n
231
             return Matrix.diagonal_single_value(1, n)
232
233
         @staticmethod
234
         def diagonal(values):
235
236
             Returns a diagonal matrix with the given values along the main diagonal.
237
238
239
             :param values: the values along the main diagonal
             :return: a diagonal matrix with the given values along the main diagonal
240
241
             n = len(values)
242
             return Matrix([[values[row] if row == col else 0 for col in range(n)] for row in range(n)])
243
244
         @staticmethod
245
         def diagonal_single_value(value, n):
246
247
             Returns a diagonal matrix of the given size with the given value along the diagonal.
248
249
             :param value: the value of each element on the main diagonal
250
             :param n: the size of the matrix
251
252
              :return: a diagonal matrix of the given size with the given value along the diagonal.
253
             return Matrix([[value if row == col else 0 for col in range(n)] for row in range(n)])
254
255
         Ostaticmethod
256
257
         def column_vector(values):
258
             Transforms a row vector into a column vector.
259
260
             :param values: the values, one for each row of the column vector
261
262
             :return: the column vector
263
             return Matrix([[value] for value in values])
264
265
266
         @staticmethod
         def csv_to_matrix(filename):
267
268
             Reads a CSV file to a matrix.
269
```

```
270
271
             :param filename: the name of the CSV file
             :return: a matrix containing the values in the CSV file
272
273
274
             with open(filename, 'r') as csv_file:
                 reader = csv.reader(csv_file)
275
                 data = []
276
277
                 for row_number, row in enumerate(reader):
                    data.append([literal_eval(val) for val in row])
278
279
                 return Matrix(data)
                                           Listing 2: Question 1 (q1.py).
 B = [0.0, 0.2, 0.4, 0.6, 0.8, 1.0, 1.1, 1.2, 1.3, 1.4, 1.5, 1.6, 1.7, 1.8, 1.9]
   H = [0.0, 14.7, 36.5, 71.7, 121.4, 197.4, 256.2, 348.7, 540.6, 1062.8, 2317.0, 4781.9, 8687.4, 13924.3,

→ 22650.2]

 3
     def q1():
 5
         print('\n=== Question 1 ===')
 6
         q1a()
 8
 9
    def q1a():
10
11
        pass
12
13
     if __name__ == '__main__':
14
        q1()
                                           Listing 3: Question 2 (q2.py).
 1
    import math
    L_a = 5e-3
 3
   L_c = 0.3
 5
    A = 1e-4
 6 N = 1000
    I = 8
    mu_0 = 4e-7 * math.pi
    def q2():
11
         print('\n=== Question 2 ===')
12
         q2b()
13
14
15
     def q2b():
16
         print('Flux equation: ')
17
18
         coeff_1 = L_a / (A * mu_0)
         coeff_2 = L_c
19
20
         coeff_3 = N * I
         eq = f(\psi) = SI\{\{\{:1.3e\}\}\}\{\{\}\} \psi + \{\}H - \{\} = 0'.format(coeff_1, coeff_2, coeff_3)\}
21
         print(eq)
22
         with open('report/latex/flux_equation.txt', 'w') as f:
23
24
            f.write(eq)
25
     if __name__ == '__main__':
27
28
         q2()
                                           Listing 4: Question 3 (q3.py).
    from __future__ import division
    from data_saver import save_rows_to_latex
```

```
4
   from newton_raphson import newton_raphson_solve
6
    def q3():
        print('\n=== Question 3 ===')
8
        v_n, values = newton_raphson_solve()
9
        print('Solution: {}'.format(v_n))
10
11
        v_a, v_b = v_n.values
        print('v_a: {:.3f} mV'.format(v_a * 1000))
12
        print('v_b: {:.3f} mV'.format(v_b * 1000))
        save_rows_to_latex('report/latex/q3.txt', values)
14
15
16
    if __name__ == '__main__':
17
18
        q3()
                                Listing 5: Newton-Raphson (newton_raphson.py).
    from __future__ import division
1
    from math import exp
4
    from matrices import Matrix
    E = 220e-3
7
    R = 500
   I_SA = 0.6e-6
9
    I_SB = 1.2e-6
10
11
    kT_q = 25e-3
12
    EPSILON = 1e-9
14
15
    def newton_raphson_solve():
        values = []
17
18
        iteration = 1
19
        v_n = Matrix.empty(2, 1)
20
21
        f = Matrix.empty(2, 1)
        F = Matrix.empty(2, 2)
22
        update_f(f, v_n)
23
24
        update_jacobian(F, v_n)
        values.append(v_n.scaled_values(1000) + ('{:.3e}'.format(f.two_norm), ))
25
26
        while f.two_norm > EPSILON:
            v_n = inverse_2x2(F) * f
            update_f(f, v_n)
28
            update_jacobian(F, v_n)
            iteration += 1
30
            values.append(v_n.scaled\_values(1000) + ('\{:.3e\}'.format(f.two\_norm), ))
31
32
        return v_n, values
33
34
    def update_f(f, v_n):
35
        v_a, v_b = v_n.values
36
        f[0][0] = f_a(v_a, v_b)
37
        f[1][0] = f_b(v_a, v_b)
38
39
40
    def update_jacobian(F, v_n):
41
42
        v_a, v_b = v_n.values
        F[0][0] = dfa_dva(v_a, v_b)
43
        F[0][1] = dfa_dvb(v_a, v_b)
44
45
        F[1][0] = dfb_dva(v_a, v_b)
        F[1][1] = dfb_dvb(v_a, v_b)
46
47
    def f_a(v_a, v_b):
49
        return v_a + R * I_SA * exp_f_term(v_a, v_b) - E
50
```

```
52
53
    def f_b(v_a, v_b):
        return I_SA * exp_f_term(v_a, v_b) - I_SB * exp_f_term(0, -v_b)
54
55
56
    def dfa_dva(v_a, v_b):
57
        return 1 + R * I_SA * exp_df_term(v_a, v_b)
58
59
60
61
    def dfa_dvb(v_a, v_b):
        return - R * I_SA * exp_df_term(v_a, v_b)
62
63
64
    def dfb_dva(v_a, v_b):
65
        return I_SA * exp_df_term(v_a, v_b)
66
67
68
69
    def dfb_dvb(v_a, v_b):
        return - I_SA * exp_df_term(v_a, v_b) - I_SB * exp_df_term(0, -v_b)
70
71
72
    def exp_f_term(v_a, v_b):
73
74
        return exp((v_a - v_b) / kT_q) - 1
75
76
    def exp_df_term(v_a, v_b):
77
78
        return exp((v_a - v_b) / kT_q) / kT_q
79
80
    def inverse_2x2(A):
81
        a = A[0][0]
82
        b = A[0][1]
83
        c = A[1][0]
84
        d = A[1][1]
85
        inverse = Matrix([
86
            [d, -b],
87
            [-c, a]
88
89
        return inverse.scalar_divide(a * d - b * c)
90
                                           Listing 6: Question 4 (q4.py).
    from __future__ import division
2
    from math import cos, log10, sin, log
    import matplotlib.pyplot as plt
6
    from matplotlib import rc
    from matplotlib.patches import Rectangle
    from gauss_legendre import one_point_gauss_legendre, one_point_gauss_legendre_arbitrary_widths, \
9
10
        convert_relative_widths_to_widths
    rc('font', **{'family': 'serif', 'serif': ['Computer Modern']})
12
13
    rc('text', usetex=True)
14
15
16
    def q4():
        print('\n=== Question 4 ===')
17
18
        q4a()
19
        q4b()
        q4c()
20
21
22
    def q4a():
23
        print('\n=== Question 4(a) ===')
24
25
        n_values = []
        integrals = []
26
        n_max = 20
```

```
28
        actual_integral = sin(1)
         print('Actual integral of cos(x): {}'.format(actual_integral))
29
        for n in range(1, n_max + 1):
30
             integral = one_point_gauss_legendre(n, func=cos)
31
32
            n_values.append(n)
            integrals.append(integral)
33
             print('Integral of cos(x) with N={}: {}'.format(n, integral))
34
35
            print('Error: {}'.format(abs(actual_integral - integral)))
36
        plot_error(n_values, integrals, actual_integral, func=cos, filename='q4a')
37
38
    def q4b():
39
        print('\n=== Question 4(b) ===')
40
        n_values = []
41
        integrals = []
42
        n_max = 200
43
        actual_integral = -1
44
45
         print('Actual integral of ln(x): {}'.format(actual_integral))
        for n in range(10, n_max + 1, 10):
46
            integral = one_point_gauss_legendre(n, func=log)
47
48
             n_values.append(n)
            integrals.append(integral)
49
50
             print('Integral of ln(x) with N={}: {}'.format(n, integral))
             print('Error: {}'.format(abs(actual_integral - integral)))
51
        \verb|plot_error(n_values, integrals, actual_integral, func=log, filename='q4b')|
52
53
54
    def q4c():
55
        print('\n=== Question 4(c) ===')
56
        actual_integral = -1
57
        print('Actual integral of ln(x): {}'.format(actual_integral))
58
        relative_widths = [x for x in range(1, 11)]
59
        print('Relative widths: {}'.format(relative_widths))
60
61
        widths = convert_relative_widths_to_widths(relative_widths)
        print('Actual widths: {}'.format(widths))
62
         integral = one_point_gauss_legendre_arbitrary_widths(widths, func=log)
63
         print('Estimated Integral of ln(x): {}'.format(integral))
64
        print('Error: {}'.format(abs(actual_integral - integral)))
65
66
        plot_log_widths(widths)
67
68
69
    def plot_error(n_values, integrals, actual_integral, func, filename='q4a'):
         x_range = [log10(n) for n in n_values]
70
        y_range = [log10(abs(actual_integral - integral)) for integral in integrals]
71
         f = plt.figure()
72
        plt.plot(x_range, y_range, 'o-')
73
        plt.xlabel('\$\lceil \{10\}\{N\}\}')
74
        plt.ylabel('$\log_{10}{E}$')
75
        plt.grid(True)
76
         f.savefig('report/plots/{}.pdf'.format(filename), bbox_inches='tight')
77
78
79
80
    def plot_log_widths(widths):
        x_range = [i / 100 for i in range(1, 101)]
81
        y_range = [log(x) for x in x_range]
82
         f = plt.figure()
83
        plt.plot(x_range, y_range, 'C9')
84
85
         axis = plt.gca()
86
         width_sum = 0
        for w in widths:
87
             axis.add_patch(Rectangle((width_sum, 0), w, log(width_sum + w / 2), facecolor='CO'))
88
89
90
        plt.xlabel('$x$')
91
        plt.ylabel('$\log_e x$')
92
93
         plt.grid(True)
         f.savefig('report/plots/q4c.pdf', bbox_inches='tight')
94
95
    if __name__ == '__main__':
97
```

```
98 q4()
```

```
from __future__ import division
2
    def one_point_gauss_legendre(n, func):
4
        integral = 0
        for i in range(n):
           integral += func((i + 0.5) / n)
        return integral / n
10
    def one_point_gauss_legendre_arbitrary_widths(widths, func):
11
        integral = 0
12
        width_sum = 0
13
        for h in widths:
            integral += h * func(width_sum + h / 2)
15
            width_sum += h
16
        return integral
17
18
19
    def convert_relative_widths_to_widths(relative_widths):
20
        sum_relative_widths = sum(relative_widths)
21
        return [r / sum_relative_widths for r in relative_widths]
           Output Logs
    \mathbf{B}
                               Listing 8: Output of Question 1 program (q1.txt).
                               Listing 9: Output of Question 2 program (q2. txt).
                              Listing 10: Output of Question 3 program (q3.txt).
    === Question 3 ===
1
    Solution:
    0.198
    0.091
    v_a: 198.134 mV
   v_b: 90.571 mV
                              Listing 11: Output of Question 4 program (q4.txt).
    === Question 4 ===
    === Question 4(a) ===
    Actual integral of cos(x): 0.841470984808
    Integral of cos(x) with N=1: 0.87758256189
   Error: 0.0361115770825
    Integral of cos(x) with N=2: 0.850300645292
   Error: 0.00882966048434
   Integral of cos(x) with N=3: 0.845379345845
   Error: 0.00390836103756
10
11
    Integral of cos(x) with N=4: 0.843666316703
12 Error: 0.00219533189465
13 Integral of cos(x) with N=5: 0.84287507437
```

Listing 7: Gauss-Legendre integration (gauss_legendre.py).

```
Error: 0.00140408956194
14
    Integral of cos(x) with N=6: 0.842445699196
    Error: 0.00097471438853
16
    Integral of cos(x) with N=7: 0.842186947503
17
    Error: 0.000715962695571
18
    Integral of cos(x) with N=8: 0.842019067246
19
   Error: 0.000548082438602
20
    Integral of cos(x) with N=9: 0.841903996167
21
22
    Error: 0.000433011359186
    Integral of cos(x) with N=10: 0.841821700007
    Error: 0.000350715199399
^{24}
    Integral of cos(x) with N=11: 0.841760817405
25
    Error: 0.000289832597425
    Integral of cos(x) with N=12: 0.841714515321
27
28
    Error: 0.000243530512976
    Integral of cos(x) with N=13: 0.841678483879
29
    Error: 0.000207499070943
30
    Integral of cos(x) with N=14: 0.841649895569
31
    Error: 0.000178910761171
32
    Integral of cos(x) with N=15: 0.84162683297
33
34
    Error: 0.000155848162437
    Integral of cos(x) with N=16: 0.841607958582
35
36
    Error: 0.000136973773665
    Integral of cos(x) with N=17: 0.841592316399
37
    Error: 0.000121331591133
38
    Integral of cos(x) with N=18: 0.841579208411
    Error: 0.000108223603482
40
    Integral of cos(x) with N=19: 0.841568115345
41
    Error: 9.71305373565e-05
    Integral of cos(x) with N=20: 0.841558644427
43
44
    Error: 8.76596193864e-05
45
    === Question 4(b) ===
46
47
    Actual integral of ln(x): -1
    Integral of ln(x) with N=10: -0.965759065346
48
49
    Error: 0.0342409346539
    Integral of ln(x) with N=20: -0.982775471974
50
    Error: 0.0172245280263
51
    Integral of ln(x) with N=30: -0.988493840287
52
53
    Error: 0.0115061597127
    Integral of ln(x) with N=40: -0.99136170096
54
    Error: 0.00863829903958
55
    Integral of ln(x) with N=50: -0.993085194472
56
    Error: 0.00691480552777
57
    Integral of ln(x) with N=60: -0.994235347382
    Error: 0.00576465261812
59
    Integral of ln(x) with N=70: -0.99505745201
60
    Error: 0.00494254798958
61
    Integral of ln(x) with N=80: -0.995674340479
62
    Error: 0.00432565952117
63
    Integral of ln(x) with N=90: -0.996154326326
64
    Error: 0.0038456736739
65
    Integral of ln(x) with N=100: -0.99653843074
    Error: 0.00346156926044
67
    Integral of ln(x) with N=110: -0.996852774507
68
    Error: 0.00314722549297
    Integral of ln(x) with N=120: -0.997114780254
70
    Error: 0.00288521974554
71
72
    Integral of ln(x) with N=130: -0.99733651478
    Error: 0.00266348521974
73
    Integral of ln(x) with N=140: -0.997526600199
    Error: 0.00247339980084
75
    Integral of ln(x) with N=150: -0.997691361245
76
    Error: 0.00230863875481
    Integral of ln(x) with N=160: -0.997835542661
78
    Error: 0.00216445733879
79
    Integral of ln(x) with N=170: -0.997962773572
80
    Error: 0.00203722642786
81
    Integral of ln(x) with N=180: -0.998075877171
82
```

Error: 0.00192412282897

83