# AULA 04 INTRODUÇÃO AOS MÉTODOS ESPECTRAIS PTC 5725 (09/10/2025)

# Cheby Poly (I) T<sub>n</sub>

$$\cos a \cdot \cos b = \left[\cos(a-b) + \cos(a+b)\right]/2$$

$$\cos(m\theta)\cdot\cos(n\theta) = \left[\cos((m-n)\theta) + \cos((m+n)\theta)\right]/2$$

Se 
$$m = n = 0 \Rightarrow \int_0^{\pi} 1 \cdot d\theta = \pi$$
.

Se 
$$m = n \neq 0 \Rightarrow \int_0^{\pi} 1 \cdot d\theta / 2 + \underbrace{\int_0^{\pi} \cos(k\theta) \cdot d\theta / 2}_{0} = \pi / 2$$
  $k \in \mathbb{N}^*$ 

Se 
$$m \neq n \implies \underbrace{\int_0^{\pi} \cos(k_1 \theta) \cdot d\theta / 2}_{0} + \underbrace{\int_0^{\pi} \cos(k_2 \theta) \cdot d\theta / 2}_{0} = 0$$

$$\left\langle T_{n} \middle| T_{m} \right\rangle_{w,\infty} = \begin{cases} 0 & \text{se } m \neq n \\ \pi / 2, & \text{se } m = n \neq 0 \\ \pi & \text{se } m = n = 0 \end{cases}$$

# Ortogonalidade

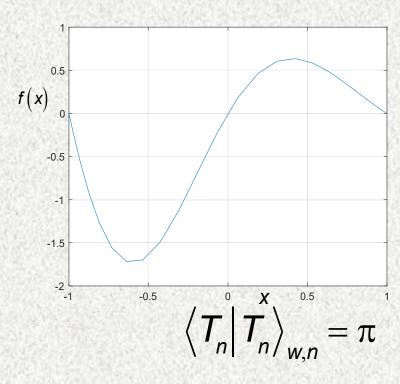
Seja 
$$f(x) = c_0 T_0 + c_1 T_1 + ... + c_n T_n$$
, então  

$$\int_{-1}^{1} f T_k w_{(x)} dx = \left\langle c_k T_k \middle| T_k \right\rangle_{w,\infty} \text{ e como } \left\langle T_k \middle| T_k \right\rangle_{w,\infty} = \pi / 2$$

$$c_k = \frac{2}{\pi} \int_{-1}^{1} f T_k w_{(x)} dx$$

# Quadratura – Discretização Cheby-Lobatto

Pontos: (n+1)+(n-1) = 2n



$$\Delta \theta = \frac{\pi}{n}$$

Prova

$$g = g(\theta) = \cos^2(n\theta_j) = \cos^2(j \cdot n\frac{\pi}{n}) = 1$$

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$$\langle T_n | T_n \rangle_{w,n} = \frac{1}{2} \Delta \theta \cdot \left[ g_0 + 2(g_1 + g_2 \dots + g_{n-1}) + g_n \right]$$

#### Prova

$$\langle T_n | T_n \rangle_{w,n} = \pi$$

$$\theta_j = j \cdot \Delta \theta = j \frac{\pi}{n}$$

$$g = g(\theta) = \cos^2(n\theta_j) = \cos^2(j \cdot n \frac{\pi}{n}) = 1$$

$$\langle T_n | T_n \rangle_{w,n} = \frac{\pi}{2n} \cdot [1 + 2n - 2 + 1] = \pi$$

$$\int_{-1}^{1} \frac{f \cdot T_k dx}{\sqrt{1 - x^2}} = \int_{0}^{\pi} G(\theta) d\theta = \frac{1}{2} \int_{0}^{2\pi} G \cdot d\theta$$

$$=\frac{1}{2}\sum_{k=0}^{2n-1}"G_k\cdot\Delta\theta$$

$$= \frac{1}{2} \sum_{k=0}^{2n-1} \mathbf{G}_k \cdot \Delta \theta \qquad \text{N.B. } G_k = f(x_j) \cdot T_k(x_j)$$

 $\Delta\theta = \frac{\pi}{n}$ ,  $G_0$  e  $G_n$  só aparecem uma vez no somatório.

$$c_{k} = \frac{2}{\pi} \cdot \left(\frac{1}{2}\right) \left(\frac{\pi}{n}\right) \left[G_{0} + 2(G_{1} + ... + G_{n-1}) + G_{n}\right] \qquad 0 \neq k \neq n$$

$$c_k = \frac{1}{n} \left[ G_0 + 2(G_1 + ... + G_{n-1}) + G_n \right] \quad 0 \neq k \neq n$$

$$c_{n} = \frac{1}{2n} \left[ G_{0} + 2(G_{1} + ... + G_{n-1}) + G_{n} \right] \qquad k = n$$

$$\frac{1}{2n} \left[ G_{0} + 2(G_{1} + ... + G_{n-1}) + G_{n} \right] \qquad k = n$$

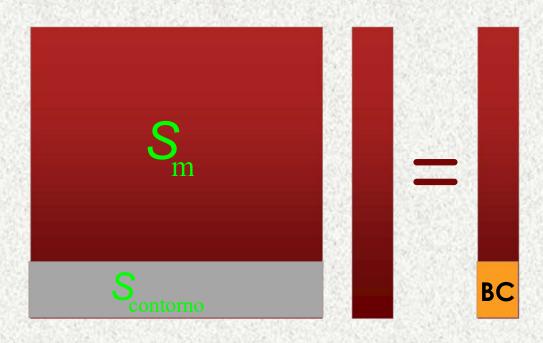
$$c_0 = \frac{1}{2n} \left[ G_0 + 2(G_1 + ... + G_{n-1}) + G_n \right] \qquad k = 0$$

Matriz que determina os coeficientes da expansão.

```
% Bases of Chebyshev
 % output [B,invB] Basis and its inverse]
 % input: n polynomial order
function [B,invB,xL] = Base_Cheby_Lobatto(n)
     m = floor(n/2);
         if rem(n,2) == 1
             xm = -cos((0:m).'*pi/n);
             xL = [xm; -flipud(xm)];
         else
             xm = -cos((0:m-1).'*pi/n);
             xL = [xm;0;-flipud(xm)];
         end
             B = ones(n+1); t = (n:-1:0).'*pi;
     for k = 1:n
         B(:,k+1) = \cos(k*t/n);
     end
 %% inverse matrix
     invB = B.'/n;
     invB(:,2:n) = 2*invB(:,2:n);
     invB([1,n+1],:) = invB([1,n+1],:)/2;
 end
```

```
U:\Users\osvai\Droppox\UUKSU PULI Z3\ZUZ5\Kotinas\Soiverznd.m
```

```
%% Solving 2nd order ODE - Solution: u(x) = x.^5-2*x+1;
      function un = Solver2nd(n)
      xs = -cos((0:n)'*pi/n); f = @(x) x.^5-2*x+1;
4
      D = Generalized Diff Mat(xs); D2 = D^2;
5
6
      II = eye(n+1); Ibb = II(2:n,:);
      %% System withou BC
      Sm = Ibb*( diag(xs.^2/20)*D2 + diag(xs)*D - II ); rm = Ibb*(5*xs.^5-1);
8
      Sc = zeros(2,n+1); Sc(1,1) = 1; Sc(2,n+1) = 1; rc = [2;0];
0
      %% System
      S = [Sm;Sc]; RHS = [rm;rc];
      un = S\RHS;
4
```



$$S \cdot \vec{y} = \vec{r}$$

# Cheby Poly (I) T<sub>n</sub>

$$x \in [-1,1]$$

$$\theta \in [0,\pi]$$

$$T_n(\cos\theta) = \cos(n\theta)$$

$$T_0(x) = 1$$
 e  $T_1(x) = x$ 

$$x = \cos \theta$$

$$\frac{dx}{d\theta} = -\sin\theta$$

$$T_n(\cos\theta) = \cos(n\theta) = g_n(\theta)$$

$$I_{m,n} = \int_{-1}^{1} T_n \cdot T_m \cdot \frac{1}{\sqrt{1-x^2}} dx = \int_{\pi}^{0} g_n(\theta) \cdot g_m(\theta) \frac{1}{\sin \theta} (-\sin \theta) d\theta$$

$$I_{m,n} = \int_0^{\pi} g_n(\theta) \cdot g_m(\theta) d\theta$$

## Base de Chebyshev Tipo I

$$f(x) \cong \sum_{k=0}^{n} c_k T_k(x) = \begin{bmatrix} T_0 & T_1 \dots T_n \end{bmatrix} \begin{bmatrix} c_0 \\ c_1 \\ \vdots \\ c_n \end{bmatrix} = \langle B_T | C \rangle$$

## Análogo:

$$\vec{v} = \begin{bmatrix} \hat{i} & \hat{j} & \hat{k} \end{bmatrix} \begin{bmatrix} 3 \\ 2 \\ 4 \end{bmatrix} = 3\hat{i} + 2\hat{j} + 4\hat{k}$$

#### Recurrence Formulas for $T_n(x)$

When the first two Chebyshev polynomials  $T_0(x)$  and  $T_1(x)$  are known, all other polynomials  $T_n(x)$ ,  $n \geq 2$  can be obtained by means of the recurrence formula

$$T_{n+1}(x) = 2xT_n(x) - T_{n-1}(x)$$

$$2T_m(x)T_n(x) = T_{m+n}(x) + T_{|m-n|}(x)$$

which is an analogy to the addition theorem

$$2\cos\alpha\cos\beta = \cos(\alpha+\beta) + \cos(\alpha-\beta)$$

$$\int T_n(x) dx = \frac{1}{2} \left[ \frac{T_{n+1}(x)}{(n+1)} - \frac{T_{n-1}(x)}{(n-1)} \right] + C \quad n \ge 2$$

# Método de Horner

#### Consider the polynomial

$$p_6(x) = (x+8)(x+5)(x+3)(x-2)(x-3)(x-7)$$

```
>> syms x;
>> P = [1 4 -72 -214 1127 1602 -5040];
>> f(x) = poly2sym(P)

f(x) =

x^6 + 4*x^5 - 72*x^4 - 214*x^3 + 1127*x^2 + 1602*x - 5040

>> h = horner(f)

h(x) =

x*(x*(x*(x*(x*(x*(x + 4) - 72) - 214) + 1127) + 1602) - 5040
```

$$T_0(x) = 1$$
 $T_1(x) = x$ 
 $T_2(x) = 2x^2 - 1$ 
 $T_3(x) = 4x^3 - 3x$ 
 $T_4(x) = 8x^4 - 8x^2 + 1$ 
 $T_5(x) = 16x^5 - 20x^3 + 5x$ 
 $T_6(x) = 32x^6 - 48x^4 + 18x^2 - 1$ 
 $T_7(x) = 64x^7 - 112x^5 + 56x^3 - 7x$ 
 $T_8(x) = 128x^8 - 256x^6 + 160x^4 - 32x^2 + 1$ 
 $T_9(x) = 256x^9 - 576x^7 + 432x^5 - 120x^3 + 9x$ 
 $T_{10}(x) = 512x^{10} - 1280x^8 + 1120x^6 - 400x^4 + 50x^2 - 1$ 
 $T_{11}(x) = 1024x^{11} - 2816x^9 + 2816x^7 - 1232x^5 + 220x^3 - 11x$ 

$$\mathbf{x}^{n} = 2^{1-n} \sum_{k=0}^{\lfloor n/2 \rfloor} \begin{pmatrix} n \\ k \end{pmatrix} T_{n-2k}(\mathbf{x})$$

$$\begin{aligned}
 x &= T_1 \\
 x^2 &= \frac{1}{2}(T_0 + T_2) \\
 x^3 &= \frac{1}{4}(3T_1 + T_3) \\
 x^4 &= \frac{1}{8}(3T_0 + 4T_2 + T_4) \\
 x^5 &= \frac{1}{16}(10T_1 + 5T_3 + T_5) \\
 x^6 &= \frac{1}{32}(10T_0 + 15T_2 + 6T_4 + T_6) \\
 x^7 &= \frac{1}{64}(35T_1 + 21T_3 + 7T_5 + T_7) \\
 x^8 &= \frac{1}{128}(35T_0 + 56T_2 + 28T_4 + 8T_6 + T_8) \\
 x^9 &= \frac{1}{256}(126T_1 + 84T_3 + 36T_5 + 9T_7 + T_9) \\
 x^{10} &= \frac{1}{512}(126T_0 + 210T_2 + 120T_4 + 45T_6 + 10T_8 + T_{10}) \\
 x^{11} &= \frac{1}{1024}(462T_1 + 330T_3 + 165T_5 + 55T_7 + 11T_9 + T_{11})
 \end{aligned}$$

## Special Values of $T_n(x)$

The following special values and properties of  $T_n(x)$  are often useful:

$$T_n(-x) = (-1)^n T_n(x)$$

$$T_{2n}(0) = (-1)^n$$

$$T_n(1) = 1$$

$$T_{2n+1}(0) = 0$$

$$T_n(-1) = (-1)^n$$

$$D_{i+1,j+1} = \begin{cases} j \text{ if } i = 0 \text{ and } j \text{ odd} \\ 2j, \text{ if } 0 < i < j, \quad i+j \text{ odd.} \end{cases}$$

Roots: Chebyshev-Gauss points

$$x_{i} = \cos\left(\frac{2i-1}{2N}\pi\right) \quad i = 1:N \quad \text{ou}$$

$$x_{j} = \cos\left(\frac{j+1/2}{n+1}\pi\right) \quad j = 0:n$$

$$x_{j} = \cos\left(\frac{j+1/2}{n+1}\pi\right) j = 0:n$$

For Chebyshev-Gauss-Lobatto (CGL) quadrature,

$$x_j = -\cos\frac{\pi j}{N}, \quad \omega_j = \frac{\pi}{\tilde{c}_j N}, \quad 0 \le j \le N.$$

where  $\tilde{c}_0 = \tilde{c}_N = 2$  and  $\tilde{c}_j = 1$  for j = 1, 2, ..., N - 1.

With the above choices, there holds

$$\int_{-1}^{1} p(x) \frac{1}{\sqrt{1-x^2}} dx = \sum_{j=0}^{N} p(x_j) \omega_j, \quad \forall p \in P_{2N+\delta},$$

where  $\delta = 1, 0, -1$  for the CG, CGR and CGL, respectively.

In the Chebyshev case, the nodes  $\{\theta_j = \arccos(x_j)\}$  are equally distributed on  $[0,\pi]$ , whereas  $\{x_j\}$  are clustered in the neighborhood of  $x=\pm 1$  with density  $O(N^{-2})$ , for instance, for the CGL points

$$1 - x_1 = 1 - \cos\frac{\pi}{N} = 2\sin^2\frac{\pi}{2N} \simeq \frac{\pi^2}{2N^2}$$
 for  $N \gg 1$ .

J. Shen, T. Tang, and L.-L. Wang, Spectral Methods: Algorithms, Analysis and Applications, vol. 41. p. 108 Berlin, Heidelberg: Springer, 2011.

#### Produto de Hadamard

For two matrices A and B of the same dimension  $m \times n$ , the Hadamard product  $A \circ B$  (or  $A \odot B^{[1][5][6][7]}$ ) is a matrix of the same dimension as the operands, with elements given by  $(A \circ B)_{ij} = (A)_{ij}(B)_{ij}$ .

## Example

For example, the Hadamard product for a  $3 \times 3$  matrix A with a  $3 \times 3$  matrix B is

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \circ \begin{bmatrix} b_{11} & b_{12} & b_{13} \\ b_{21} & b_{22} & b_{23} \\ b_{31} & b_{32} & b_{33} \end{bmatrix} = \begin{bmatrix} a_{11} b_{11} & a_{12} b_{12} & a_{13} b_{13} \\ a_{21} b_{21} & a_{22} b_{22} & a_{23} b_{23} \\ a_{31} b_{31} & a_{32} b_{32} & a_{33} b_{33} \end{bmatrix}.$$

Propriedades

$$A\circ B=B\circ A, \ A\circ (B\circ C)=(A\circ B)\circ C, \ A\circ (B+C)=A\circ B+A\circ C, \ (kA)\circ B=A\circ (kB)=k\,(A\circ B)\,, \ A\circ 0=0\circ A=0.$$

#### EDO com coeficientes varíaveis

Seja a EDO:  $\alpha_2 \cdot y_{xx} + \alpha_1 \cdot y_x + \alpha_0 \cdot y = e$ ,  $c/x \in [-1,1] \subset \mathbb{R}$ 

na qual todos os termos são dependentes de x.

Discretizada matricialmente para a abordagem pseudo-espectral, a equação fica:

$$\alpha_2 \circ (D^2 \cdot y) + \alpha_1 \circ (D \cdot y) + \alpha_0 \circ y = e,$$

onde o símbolo "o" siginifica o produto de Hadamard (termo a termo).

Vamos considerar a parcela  $\alpha_2 \circ \underbrace{D^2 \cdot y}_Z$ , observando que  $\alpha_2$  e Z são vetores coluna, pondo

$$\alpha_2 = \alpha_{n,1}$$
 e  $Z = Z_{n,1}$ , então  $\alpha \circ Z = C$ , tal que  $c_i = \alpha_i \cdot Z_i$ , =  $i = 1 : n$ .

Considerando a matriz diagonal  $\alpha_{n,n}$ , tal que os termos não nulos são  $\alpha_{i,i} = \alpha_i$ 

e o produto matricial convencional  $\alpha \cdot Z = D$ , teremos:

$$d_i = \alpha_{i,i} \cdot Z_i$$
, portanto:  $\alpha \circ Z = \text{diag}(\alpha) \cdot Z$ .

Exemplo

$$\alpha = [1,2,3,4]^T$$
 e  $Z = [5,2,3,1]^T$ , então:

$$\alpha \circ Z = \begin{bmatrix} 5 \\ 4 \\ 9 \\ 4 \end{bmatrix} = \begin{bmatrix} 1 & \cdots & 0 \\ \vdots & 2 & \\ 0 & & 4 \end{bmatrix} \cdot \begin{bmatrix} 5 \\ 2 \\ 3 \\ 1 \end{bmatrix} = \operatorname{diag}(\alpha) \cdot Z$$

Seja a EDO:

$$\frac{x^2}{20}y'' + x \cdot y' - y - 5x^5 + 1 = 0,$$

$$com y(-1) = 2 e y(1) = 0$$

Resolver espectralmente com expansão de ordem 7.

Solução analítica:  $y = x^5 - 2x + 1$ 



Osvaldo Guimarães

## Integração e diferenciação no espaço espectral

$$Q(u) = a_0 + a_1 u + \dots + a_n u^n + 0 \cdot u^{n+1}$$

$$f(x) = \langle B | C \rangle = \langle C^T | B^T \rangle$$

$$\frac{d}{dx} \begin{bmatrix} x^0 \\ x \\ \vdots \\ x^n \end{bmatrix} = Z \cdot \begin{bmatrix} x^0 \\ x \\ \vdots \\ x^n \end{bmatrix}, \text{ com } \begin{cases} \frac{d}{dx} [x^0] = 0, & f'(x) = \langle C^T | Z | B^T \rangle = \langle B | Z^T | C \rangle, \\ \vdots \\ \frac{d}{dx} [x^n] = n \cdot x^{n-1} \end{cases}$$

$$\log D_S = Z^T$$

então: 
$$Z_{i,i-1} = i-1$$
  $i = 2: n-1$ 

$$Z = \begin{pmatrix} 0 & & & & \\ 1 & 0 & & & \\ & 2 & & & \\ & & 3 & & \\ & & \vdots & & \\ \end{pmatrix}$$

#### Teorema do Sandwich

Todas as matrizes operacionais polinomiais, ortogonais ou não, perfazem uma classe de similaridade.

$$D_{G} = B_{G} \Omega (B_{G})^{-1} \qquad \Omega = Z^{T}$$

Há expressões fechadas para várias bases polinomiais.

$$D_{\text{Cheby}} = \begin{bmatrix} 0 & 1 & 0 & 3 & 0 \\ 0 & 0 & 4 & 0 & 8 \\ 0 & 0 & 0 & 6 & 0 \\ 0 & 0 & 0 & 0 & 8 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

Exemplo elementar

$$y'(x) = 4x$$
  $y(1) = 1$   $x \in [-1,1]$   
 $D\hat{y} = 4T_1$  e  $[1\ 1\ 1\ 1\ 1] \cdot \hat{y} = 1$ 

$$D_{i+1,j+1} = \begin{cases} j \text{ if } i = 0 \text{ and } j \text{ odd} \\ 2j, \text{ if } 0 < i < j, i+j \text{ odd.} \end{cases}$$

$$\begin{bmatrix} 0 & 1 & 0 & 3 & 0 \\ 0 & 0 & 4 & 0 & 8 \\ 0 & 0 & 0 & 6 & 0 \\ 0 & 0 & 0 & 0 & 8 \\ 1 & 1 & 1 & 1 & 1 \end{bmatrix} \cdot \hat{y} = \begin{bmatrix} 0 \\ 4 \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

$$\hat{y} = \begin{bmatrix} 0 & 0 & 1 & 0 & 0 \end{bmatrix}^T \Rightarrow y(x) = T_2(x) = 2x^2 - 1$$

# Método de Newton

Equação transcendental

$$\operatorname{sen}\left(\frac{2,002}{R}\right) = \frac{2}{R} \Rightarrow R = 25,854752670654$$

Coeficiente angular da tangente à curva

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

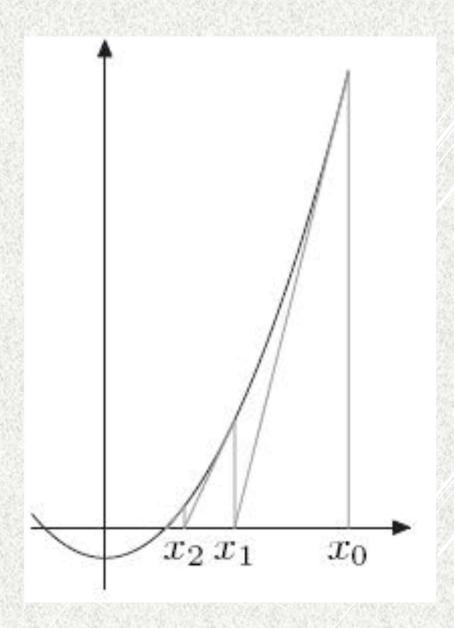
Prosseguindo:  $X_0 - X_1 = \frac{f(X_0)}{f'(X_0)}$ 

$$\mathbf{x}_{1} = \mathbf{x}_{0} - \frac{f(\mathbf{x}_{0})}{f'(\mathbf{x}_{0})}$$

Agora,  $\mathbf{x}_1$  é o novo candidato e:  $\mathbf{x}_2 = \mathbf{x}_1 - \frac{f(\mathbf{x}_1)}{f'(\mathbf{x}_1)}$ .

Genericamente

$$X_{n+1} = X_n - \frac{f(X_n)}{f'(X_n)}$$



Sistema de ecuaciones no lineales

$$egin{pmatrix} egin{pmatrix} x_1' \ x_2' \ ... \ x_n' \end{pmatrix} = egin{pmatrix} x_1 \ x_2 \ ... \ x_n \end{pmatrix} - egin{pmatrix} rac{\partial f_1}{\partial x_1} & rac{\partial f_1}{\partial x_2} & ... & rac{\partial f_1}{\partial x_n} \ rac{\partial f_2}{\partial x_n} & ... & rac{\partial f_2}{\partial x_n} \ ... & ... & ... & ... \ rac{\partial f_2}{\partial x_n} & rac{\partial f_2}{\partial x_n} \end{pmatrix}^{-1} egin{pmatrix} f_1(x_1, x_2 ... x_n) \ f_2(x_1, x_2 ... x_n) \ ... \ rac{\partial f_n}{\partial x_1} & rac{\partial f_n}{\partial x_2} & ... & rac{\partial f_n}{\partial x_n} \end{pmatrix}^{-1} egin{pmatrix} f_1(x_1, x_2 ... x_n) \ f_2(x_1, x_2 ... x_n) \ ... \ f_n(x_1, x_2 ... x_n) \end{pmatrix}$$

Prof. Angel Garcia - Anexo

#### **Ejercicios**

Resolver el sistema de ecuaciones no lineales

$$\left\{egin{aligned} x^3+y&=1\ y^3-x&=-1 \end{aligned}
ight.$$

Comprobando que su solución es (1,0)

Resolver el sistema de ecuaciones no lineales

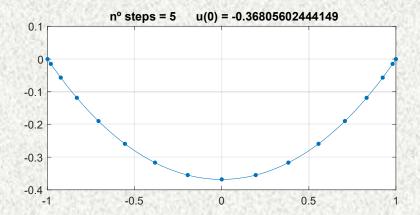
$$egin{cases} \sin(xy)+\exp(-xz)-0.9=0\ z\sqrt{x^2+y^2}-6.7=0\ \tan\left(rac{y}{x}
ight)+\cos z+3.2=0 \end{cases}$$

Tomando  $x_0=1$ ,  $y_0=2$  y  $z_0=2$  como aproximación inicial

Código p/ solução

$$y'' = e^y$$
  $y(\pm 1) = 0$   $x \in [-1,1]$ 

#### com o Jacobiano

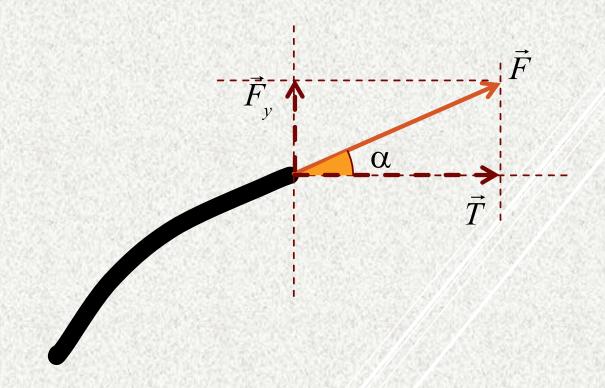


```
% Example of Non-Linear 2nd order ODE
\Box function u = Ullexpu(n)
 [~,~,xL] = Base_Cheby_Lobatto(n);
 D = Generalized_Diff_Mat(xL); D2 = D^2;
 II = eye(n+1); Ibb = II(2:n,:);
 J = zeros(n+1); J(n,1) = 1; J(n+1,n+1) = 1;
 bc = [0;0];
 % Guess
 u = zeros(n+1,1); u = (xL.^2-1)/3;
 %% Loop - Newton's method
for k = 1:50
     J(1:n-1,:) = Ibb*(D2 - diag(exp(u)));
     % System for a given u
     r = [Ibb*(D2*u - exp(u));bc-[u(1);u(n+1)]];
         du = -J r; k
     u = u+du;
     if norm(du)<1e-13
         break
     end
 end
 % Plots
 xp = -1 + 2*(0:100).'/100; up = Bary_Generic(xL,u,xp);
 plot(xL,u,'ro','MarkerSize',8);
 hold on
 plot(xp,up,'LineWidth',2);
 grid on
 end
```

#### Condições de contorno

$$\frac{\partial U}{\partial x} = \tan \alpha \quad F_y = T \cdot \tan \alpha$$

$$\mathcal{P}_{\text{otência}} = F \cdot v = F_y \cdot \dot{U}$$



$$\dot{U} = 0 \Rightarrow U(x_b, t) = \text{constante} \quad \text{(Dirichlet)}$$

$$\mathcal{P}_{\text{otência}} = 0$$
, mas o extremo não é fixo  $\Rightarrow \frac{\partial U(x_b, t)}{\partial x} = 0$  (Neumann)

### **TAREFA**

- . By means of the recurrence formula obtain Chebyshev polynomials  $T_2(x)$  and  $T_3(x)$  given  $T_0(x)$  and  $T_1(x)$ .
- . Show that  $T_n(1) = 1$  and  $T_n(-1) = (-1)^n$
- . Show that  $T_n(0) = 0$  if n is odd and  $(-1)^{n/2}$  if n is even.
- Setting  $x = \cos \theta$  show that

$$T_n(x) = rac{1}{2} \left[ \left( x + i \sqrt{1-x^2} 
ight)^n 
ight. + \left( x - i \sqrt{1-x^2} 
ight)^n 
ight]$$

where  $i = \sqrt{-1}$ .

- . Find the general solution of Chebyshev's equation for n=0.
- . Obtain a series expansion for  $f(x) = x^2$  in terms of Chebyshev polynomials  $T_n(x)$ .

$$x^2 = \sum_{n=0}^3 A_n T_n(x)$$

. Express  $x^4$  as a sum of Chebyshev polynomials of the first kind.

Resolva pelo método de Newton

$$y'' = e^y$$
  $y(\pm 1) = 1$   $x \in [-1,1]$ 

Considerando  $R(x) = y'' - e^y$ , faça o gráfico  $R \times x$ .

Resolva os exercícios propostos do Prof. Angel Garcia.