

Introduction to Scientific and Engineering Computing, BIL108E

INTRODUCTION TO SCIENTIFIC & ENGINEERING COMPUTING BIL 108E, CRN24023

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Technical University of Istanbul

March 29, 2010

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TENTATIVE SCHEDULE

Introduction to Scientific and Engineering Computing,			
BIL108E	Week	Date	Topics
K	1	Feb. 10	Introduction to Scientific and Engineering Computing
Karaman	2	Feb. 17	Introduction to Program Computing Environment
	3	Feb. 24	Variables, Operations and Simple Plot
	4	Mar. 03	Algorithms and Logic Operators
	5	Mar. 10	Flow Control, Errors and Source of Errors
	6	Mar. 17	Functions
	6	Mar. 20	Exam 1
	7	Mar. 24	Arrays
	8	Mar. 31	Solving of Simple Equations
	9	Apr. 07	Polynomials Examples
	10	Apr. 14	Applications of Curve Fitting
	11	Apr. 21	Applications of Interpolation
	11	Apr. 24	Exam 2
	12	Apr. 28	Applications of Numerical Integration
	13	May 05	Symbolic Mathematics
	14	May 12	Ordinary Differential Equation (ODE) Solutions with Built-in Functions

LECTURE # 8

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LECTURE # 8

POLYNOMIALS

2 APPROXIMATION OF DATA



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- Definition: n^{th} degree polynomial $p(x) = a_n x^n + a_{n-1} x^{n-1} + \ldots + a_2 x^2 + a_1 x + a_0$
- Coefficients of the polynomial
 - $a_n, a_{n-1}, \ldots, a_2, a_1, a_0$
- *n*: degree of the polynomial



POLYNOMIALS

MATLAB toolbox: polyfun

polyval: returs the value of the polynomial at a point x. Input arguments are vector p and vector x

$$p \longrightarrow a_n, a_{n-1}, \ldots, a_1, a_0$$

- x is the abscissae, where the polynomials is evaluated.
- y = polyval(p, x)



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EXAMPLE:

- Given: $p(x) = x^7 + 3x^2 1$, $x_k = -1 + k/4$ for k = 0, ..., 8
- Find: Plot the given function.

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EXAMPLE cont'd.: ATLAB 7.6.0 (R2008) Eile Edit Debug Desktop Window Help 🚹 🖆 🐇 🍡 🖹 🤊 🥲 🎒 🗊 🗐 🖉 Current Directory. /home/sept/Desktop 🔹 🗔 🔞 >> help polyval N/V POLYVAL Evaluate polynomial. Name ∠ ans Y = POLYVAL(P,X) returns the value of a polynomial P evaluated at X. P p p1 p2 q r is a vector of length N+1 whose elements are the coefficients of the polynomial in descending powers. $Y = P(1) * X^{N} + P(2) * X^{(N-1)} + ... + P(N) * X + P(N+1)$ If X is a matrix or vector, the polynomial is evaluated at all points in X. See POLYVALM for evaluation in a matrix sense. [Y,DELTA] = POLYVAL(P,X,S) uses the optional output structure S created by POLYFIT to generate prediction error estimates DELTA. DELTA is an estimate of the standard deviation of the error in predicting a future • observation at X by P(X). # 🗆 * × If the coefficients in P are least squares estimates computed by he POLYFIT, and the errors in the data input to POLYFIT are independent, he. normal, with constant variance, then Y +/- DELTA will contain at least • **▲** <u>S</u>tart



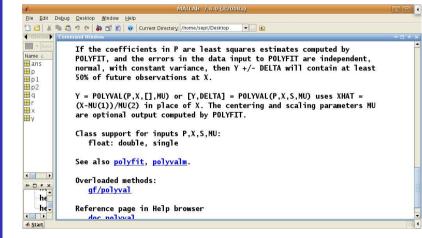
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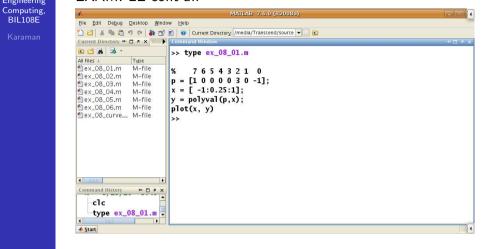
% 76543210 p = [1000030-1]; x = [-1:0.25:1]; y = polyval(p,x); plot(x, y)



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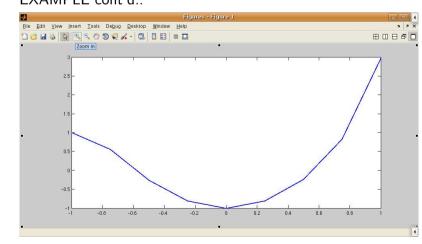
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- roots: provides an approximation of the zeros of a polynomial.
- Usage: r = roots(p)
- poly: returns the coefficients of the polynomial, whose zeros are given.
- Usage: p = poly(r)



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EXAMPLE:

- Given: $p(x) = x^3 6x^2 + 11x 6$
- Find: Compute the zeros of the polynomial.



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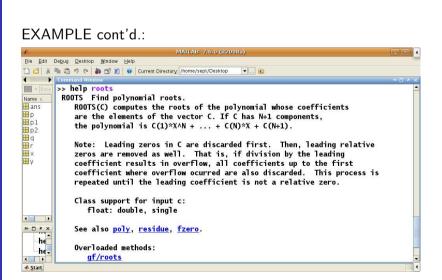
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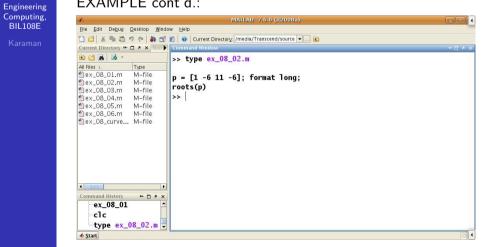




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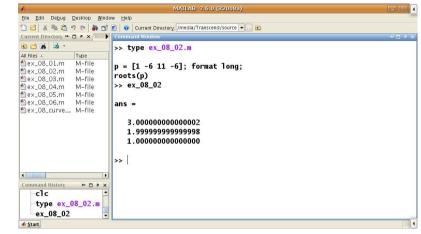
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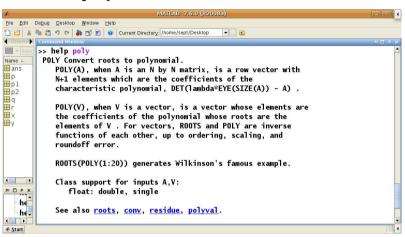
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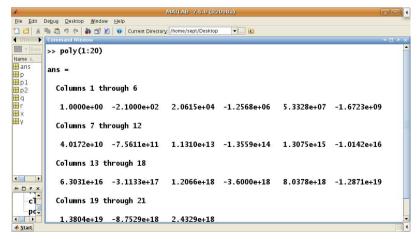




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EXAMPLE:

The result is not always accurate.

Given: $p(x) = (x + 1)^7$

Find: Compute the zeros of the polynomial.

Answer: $\alpha = -1$

In fact, numerical methods for the computation of the polynomial roots with multiplicity larger than one are particularly subject to roundoff errors.



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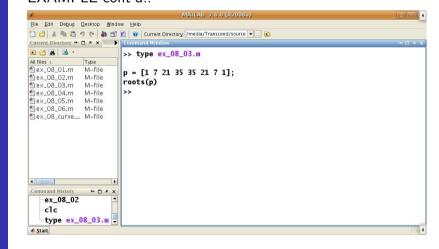
p = [1 7 21 35 35 21 7 1]; roots(p)

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ADDITION AND SUBTRUCTION OF POLYNOMIALS

- Polynomial addition and subtraction is the same as vector addition/subtraction operators.
- If the order of two polynomials (size of two vectors) does not match, zero should be added in order to match size of vectors.

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EXAMPLE:

- Given: $p_1(x) = x^4 1$, $p_2(x) = x^3 1$
- Find: Compute the sum of two polynomials.
- Answer: $p = x^4 + x^3 2$

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EXAMPLE cont'd.:

 $p1 = [1 \ 0 \ 0 \ -1];$ $p2 = [1 \ 0 \ 0 \ -1];$ disp(p1); disp(p2); p = p1 + [0 p2]



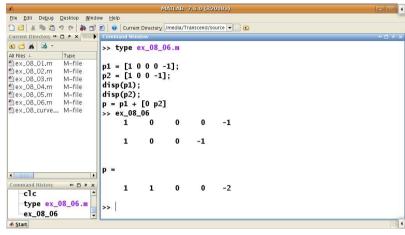
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EXAMPLE cont'd.:



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MULTIPLICATION AND DIVISION OF POLYNOMIALS

- conv: returns the coefficients of the polynomial given by the product of two polynomials.
- Usage: conv(p1, p2)
- deconv: provides the coefficients of the polynomials obtained on dividing p1 by p2.
- Usage: [q, r]=deconv(p1, p2)
 q: quotient of the division,
 r: remainder of the division
 p₁(x) = q(x) p₂(x) + r(x)

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EXAMPLE:

- Given: $p_1(x) = x^4 1$, $p_2(x) = x^3 - 1$
- Find: Compute the product of two polynomials.
- Answer: $p = x^7 x^4 x^3 + 1$



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Name ∠	Value	CONV Convolution and polynomial multiplication.
🗄 ans	[1,0,0,0,-1]	C = CONV(A, B) convolves vectors A and B. The resulting
⊞ p	[1,1,0,0,-2]	vector is length LENGTH(A)+LENGTH(B)-1.
⊞p1 ⊞p2	[1,0,0,0,-1] [1,0,0,-1]	If A and B are vectors of polynomial coefficients, convolving
Ha	[1,0]	them is equivalent to multiplying the two polynomials.
H r	[0,0,0,1,-1]	chem to equivarence co marcipitying che cho portition taror
H ×	[-1,-0.7500]	Class support for inputs A,B:
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EXAMPLE cont'd.:

p1 = [1 0 0 0 -1]; p2 = [1 0 0 -1]; p=conv(p1 ,p2)



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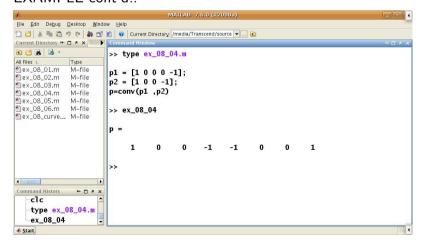
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EXAMPLE cont'd.:

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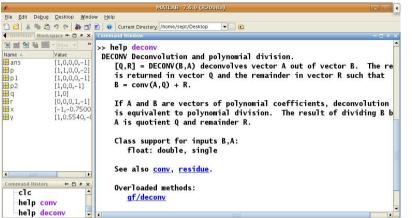
EXAMPLE:

- Given: $p_1(x) = x^4 1$, $p_2(x) = x^3 - 1$
- Find: Compute the division of two polynomials.
- Answer: q(x) = x, r(x) = x 1



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EXAMPLE cont'd.:

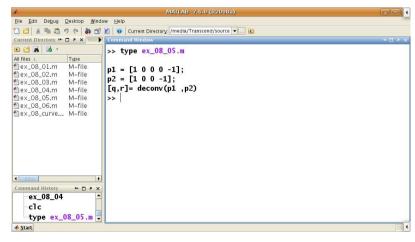
 $p1 = [1 \ 0 \ 0 \ -1];$ $p2 = [1 \ 0 \ 0 \ -1];$ [q,r] = deconv(p1,p2)

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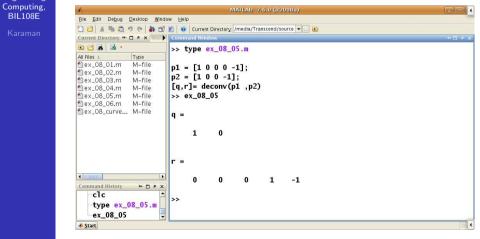
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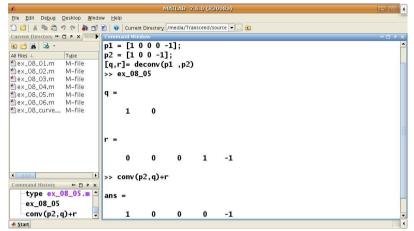
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EXAMPLE cont'd.:





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polyint returns the coefficients of the primitive of the polynomial.

Usage: y = polyint(p), y: coefficients of $\int_0^x p(t) dt$

polyder: returns the derivative of the polynomial, whose coefficients are given by the components of the vector *p*. Usage: y = polyder(p),

y: coefficients of p'(x)

CURVE FITTING

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CURVE FITTING

- Approximating a function f consists of replacing it by another function \tilde{f} .
- A function *f* can be replaced in a given interval by its Taylor polynomial.
- It requires the knowledge of *f* and its derivatives up to the order *n* at a given point x_0 .



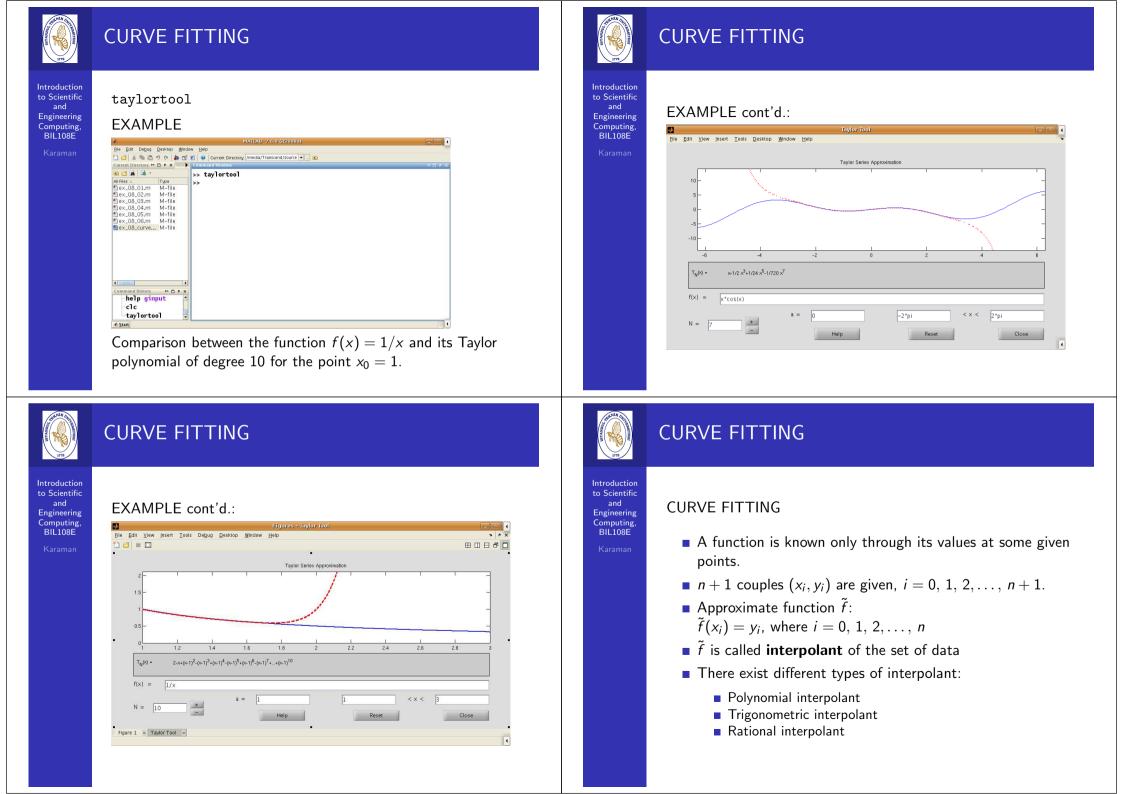
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CURVE FITTING

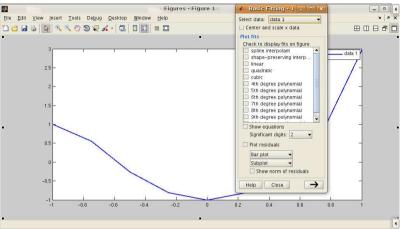
- Taylor polynomial may fail to accurately represent *f* far enough from the point x_0 .
- Use taylortool for the computation of Taylor's polynomial of arbitrary degree for any given function f.
- The agreement between the function and its Taylor polynomial is very good in a small neighborhood of x_0 .





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BASIC FITTING:





CURVE FITTING

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CURVE FITTING

- The most common method of finding the best fit to data point is the least squares method.
- polyfit function uses least squares method.
- polyfit function returns the coefficients of a polynomial for a given data set (x_i, y_i) .
- Usage: p = polyfit(x, y, n) n: degree of the polynomial. x and y: data set (x_i, y_i) .

CURVE FITTING

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EXAMPLE

In the table below we report the values of the sea water density $\rho(in kg/m^3)$ corresponding to different values of the temperature T (in degrees Celsius):

Т	4 °	8°	12°	16°	20°
ρ	1000.7794	1000.6427	1000.2805	999.7165	998.9700



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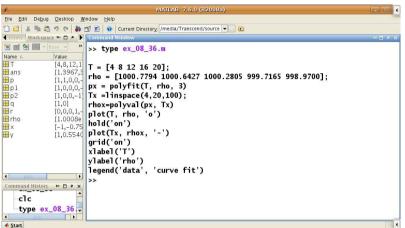
CURVE FITTING

EXAMPLE cont'd.: T = [4 8 12 16 20];rho = [1000.7794 1000.6427 1000.2805 999.7165 998.9700]; px = polyfit(T, rho, 3)Tx =linspace(4,20,100); rhox=polyval(px, Tx) plot(T, rho, 'o') hold('on') plot(Tx, rhox, '-') grid('on') xlabel('T') ylabel('rho') legend('data', 'curve fit')



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EXAMPLE cont'd.:



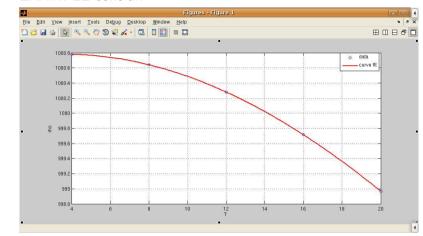
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EXAMPLE cont'd.:





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LEAST SQUARES METHOD

- If the degree of the polynomial increases, interpolation does not guarantee a better approximation of a given function.
- In least squares approximation we look for an approximant \tilde{f} which is a polynomial of degree m (typically, $m \ll n$) that minimizes the mean-square error $\frac{1}{n}\sum_{i=0}^{n}[y_i - \tilde{f}(x_i)]^2$. The same minimization criterion can be applied for a class of functions that are not polynomials.

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CURVE FITTING WITH FUNCTIONS OTHER THAN POLYNOMIALS

Rewrite the function in a first degree polynomial form.

- Power function: $y = b x^m \longrightarrow ln y = m ln x + ln b$
- Exponential function: $y = b e^{mx} \longrightarrow ln y = mx + ln b$
- Logarithmic function: $y = m \ln x + b \longrightarrow y = m \ln x + b$
- Reciprocal function: $y = 1/(mx + b) \longrightarrow 1/y = mx + b$

FUNCTION SELECTION

- For a given data it is possible to foresee which of the functions have the potential for providing a good fit.
- This is done by plotting the data using different combinations of linear and logarithmic axes.

x–axis	y–axis	function
linear	linear	y = mx + b
logarithmic	logarithmic	$y = b x^m$
linear	logarithmic	$y = b e^{mx}$
logarithmic	linear	$y = m \ln x + b$
linear	linear	y = 1/(mx + b)



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FUNCTION SELECTION

- Exponential functions can not pass through the origin.
- Exponential functions can only fit data with all positive y's or all negative y's.
- Logarithmic functions cannot model x = 0, or negative values of x.
- For the power function y = 0 when x = 0.
- The reciprocal equation cannot model y = 0.

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EXAMPLE:

w	0.64	0.73	0.96	1.21	1.49	1.83	2.41	3.15	3.70	4.83	6.00
t	5.0	4.5	4.0	3.5	3.0	2.5	2.0	1.5	1.0	0.5	0.0

Choose the function for the given data.



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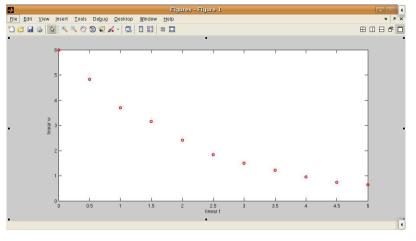
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Merile Merile	t=0:0.5:5;
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ex_08_04.m M-file	plot(t, w, 'o')
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ex_08_06.m M-file	
ex_08_curve M-file	ylabel('linear w')
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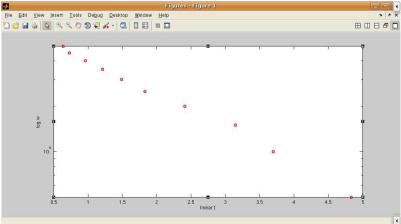
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ex_08_02.m M-	
]ex_08_03.m M-	He w=[6 4.83 3.7 3.15 2.41 1.83 1.49 1.21 0.96 0.73 0.64];
]ex_08_04.m M-	-file semilogy(w, t, 'o')
]ex_08_05.m M-	file ylabel('log w')
]ex_08_06.m M-	file xlabel('linear t')
]ex_08_curve M-	file
Ŋex_08_funcs M-	-file
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]ex_08_funcs M-	-file
🖞 ex_08_36.m M-	-file
]ex_08_36.m~ Ed	itor A
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EXAMPLE cont'd.:



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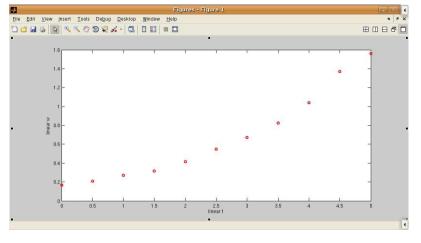
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•	MATLAB 7.6.0 (R2008a)	ic
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🖻 🖆 🖪 🗟 🔹	>> type ex_08_funcsel3.m	
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ex_08_01.m M-file	t=0:0.5:5;	
🖺 ex_08_02.m M-file	w = [6 4.83 3.7 3.15 2.41 1.83 1.49 1.21 0.96 0.73 0.64];	
🖺 ex_08_03.m M-file		
🖺 ex_08_04.m M-file	plot(t, 1./w, 'o')	
🖺 ex_08_05.m M-file	xlabel('linear t')	
ex_08_06.m M-file	ylabel('linear w')	
ex_08_curve M-file		
ex_08_funcs M-file	>>	
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EXAMPLE cont'd.:



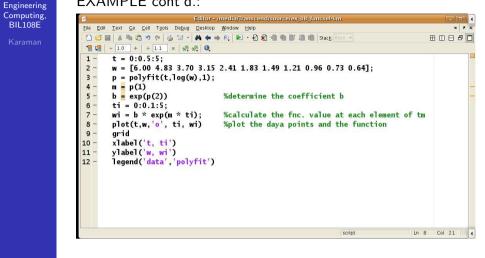


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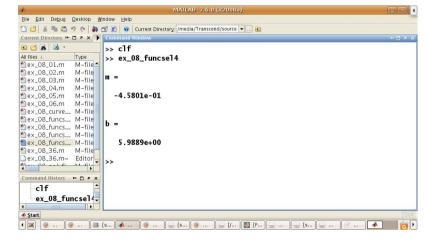
EXAMPLE cont'd.:



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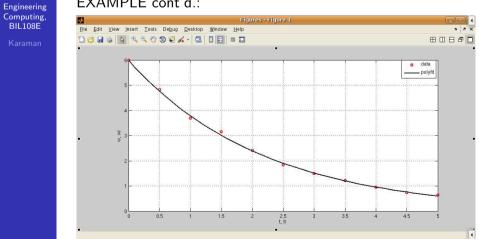
EXAMPLE cont'd.:



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EXAMPLE:

	δ_K					
Latitude	K = 0.67	K = 1.5	K = 2.0	K = 3.0		
65	-3.1	3.52	6.05	9.3		
55	-3.22	3.62	6.02	9.3		
45	-3.3	3.65	5.92	9.17		
35	-3.32	3.52	5.7	8.82		
25	-3.17	3.47	5.3	8.1		
15	-3.07	3.25	5.02	7.52		
5	-3.02	3.15	4.95	7.3		
-5	-3.02	3.15	4.97	7.35		
-15	-3.12	3.2	5.07	7.62		
-25	-3.2	3.27	5.35	8.22		
-35	-3.35	3.52	5.62	8.8		
-45	-3.37	3.7	5.95	9.25		
-55	-3.25	3.7	6.1	9.5		

Variation of the average yearly temperature on the Earth for four different values of the concentration K of carbon acid at different latitudes.

 Compute the least-squares polynomial of degree 4 that approximates the values of K reported in the Table given above.

References

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References for Week 8

- 1 Alfio Quarteroni, Fausto Saleri, Scientific Computing with Matlab and Octave, Springer, 2006.
- 2 Brian Hahn, Daniel T.Valentine, Essential Matlab for Engineers and Scientists, Elsevier, 2010.



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EXAMPLE:

The price (in euros) of a magazine has changed as follows: <u>Nov.87 Dec.88 Nov.90 Jan.93 Jan.95 Jan.96 Nov.96 Nov.00</u> <u>4.5 5.0 6.0 6.5 7.0 7.5 8.0 8.0</u>

Estimate the price in November 2002 by extrapolating these data.