

الزمن: ساعتان
الترم الأول
٢٠١٦/٢٠١٥



جامعه بنها
كلية العلوم
قسم الرياضيات

إجابة إمتحان قسم علوم الحاسب للفرقة الرابعة (تطبيقات الحاسب فى الرياضيات)

إجابة السؤال الأول:

أ- أستنتج طريقة (Trapezoidal rule):

if we want to approximate the integral

$$I = \int_a^b f(x)dx$$

to find the value of the above integral, we write our function under polynomial form:

$$f(x) \approx f_n(x)$$

where

$$f_n(x) = a_0 + a_1x + \dots + a_{n-1}x^{n-1} + a_nx^n$$

where $f_n(x)$ is an n^{th} order polynomial. **Trapezoidal rule assumes** $n = 1$, that is, the area under the linear polynomial (straight line),

$$\begin{aligned} \int_a^b f(x)dx &\approx \int_a^b f_1(x)dx \\ &= \int_a^b (a_0 + a_1x)dx \\ &= a_0(b-a) + a_1 \left(\frac{b^2 - a^2}{2} \right) \end{aligned}$$

But what is a_0 and a_1 ? Now if we choose, $(a, f(a))$ and $(b, f(b))$ as the two points to approximate $f(x)$ by a straight line from a to b ,

$$\begin{aligned} f(a) &= f_1(a) = a_0 + a_1a \\ f(b) &= f_1(b) = a_0 + a_1b \end{aligned}$$

Solving the above two equations for a and b ,

$$\begin{aligned} a_1 &= \frac{f(b) - f(a)}{b - a} \\ a_0 &= \frac{f(a)b - f(b)a}{b - a} \end{aligned}$$

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Hence we get,

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

$$\int_a^b f(x) dx = (b-a) \left[\frac{f(a) + f(b)}{2} \right]$$

ب- اكتب برنامج يحسب التكامل $\int_1^2 x dx$ باستخدام (Trapezoidal rule):

function $y = f(x)$

$y=x$;

function integral = **cmptrap**(a,b,n,f)

$h = (b-a)/n$;

$x = [a+h:h:b-h]$;

integral =

$h/2 * (2 * \text{sum}(fval(f,x)) + fval(f,a) + fval(f,b))$;

%Example: cmptrap(1,2,10,'f')

إجابة السؤال الثاني:

أ- استنتج طريقة (central, forward and backward finite difference) :

Forward Difference Approximation of the First Derivative

From differential calculus, we know

$$f'(x) = \lim_{\Delta x \rightarrow 0} \frac{f(x + \Delta x) - f(x)}{\Delta x}$$

For a finite Δx ,

$$f'(x) \approx \frac{f(x + \Delta x) - f(x)}{\Delta x}$$

The above is the forward divided difference approximation of the first derivative. It is called forward because you are taking a point ahead of x .

To find the value of $f'(x)$ at $x = x_i$, we may choose another point Δx ahead as $x = x_{i+1}$. This gives



$$\begin{aligned}f'(x_i) &\approx \frac{f(x_{i+1}) - f(x_i)}{\Delta x} \\ &= \frac{f(x_{i+1}) - f(x_i)}{x_{i+1} - x_i}\end{aligned}$$

where $\Delta x = x_{i+1} - x_i$

Backward Difference Approximation of the First Derivative

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$$f'(x) = \lim_{\Delta x \rightarrow 0} \frac{f(x + \Delta x) - f(x)}{\Delta x}$$

For a finite Δx ,

$$f'(x) \approx \frac{f(x + \Delta x) - f(x)}{\Delta x}$$

If Δx is chosen as a negative number,

$$\begin{aligned}f'(x) &\approx \frac{f(x + \Delta x) - f(x)}{\Delta x} \\ &= \frac{f(x) - f(x - \Delta x)}{\Delta x}\end{aligned}$$

This is a backward difference approximation as you are taking a point backward from x . To find the value of $f'(x)$ at $x = x_i$, we may choose another point Δx behind as $x = x_{i-1}$. This gives

$$\begin{aligned}f'(x_i) &\approx \frac{f(x_i) - f(x_{i-1})}{\Delta x} \\ &= \frac{f(x_i) - f(x_{i-1})}{x_i - x_{i-1}}\end{aligned}$$

where

$$\Delta x = x_i - x_{i-1}$$

Central Difference Approximation of the First Derivative:

$$f'(x_i) \approx \frac{f(x_{i+1}) - f(x_{i-1}))}{2\Delta x}$$

ب- اكتب برنامج يحسب تفاضل الدالة $f(x) = x \cos(x)$ باستخدام الطرق
:(central, forward and backward finite difference)

```
function f = f_ex( x );  
f = cos( x ) - x * sin( x ) ;
```

```
function f = f_center( x , h );  
f1 = cos( x+h ) - (x+h) * sin( x+h ) ;
```

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```
f2 = cos(x-h) - (x-h)*sin(x-h) ;  
f = ( f1-f2) / (2*h) ;
```

```
function f = f_forward( x , h ) ;  
f1 = cos(x+h) - (x+h)*sin(x+h) ;  
f2 = cos(x) - (x)*sin(x) ;  
f = ( f1-f2) / (h) ;
```

```
function f = f_backward( x , h ) ;  
f1 = cos(x) - (x)*sin(x) ;  
f2 = cos(x-h) - (x-h)*sin(x-h) ;  
f = ( f1-f2) / (h) ;
```

إجابة السؤال الثالث:

A- Write a program to find the approximate solution of the following initial value problem:

$$y'(x) = xy^2 + y, x \in [0, 0.5],$$

$$y(0) = 1$$

by using (Rung-Kutta 2nd/3rd) method

```
function yprime = fode(x,y);
```

```
yprime = x*y^2 + y;
```

```
>>xspan = [0,.5];
```

```
>>y0 = 1;
```

```
>>[x,y]=ode23('fode',xspan,y0);
```

B- Write a program to find the exact solution of the above equation

```
>>y = dsolve('Dy = y*y*x+y','x')
```

C- Write a program to find the exact integral for the following indefinite integrations:

$$\int \frac{\tan^{-1}(x)}{1+x^2} dx, \quad \int x e^{x^2} dx$$

```
syms x
```

```
I1=int(atan(x) ./ (1+x^2))
```

```
I2=int(x*exp(x*x))
```

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السؤال الرابع:

Write a program to find the approximate solution of the linear-advection equation

$(dU/dt + v dU/dx = 0)$ on the interval $[p=0,q=100]$ and $v=0.7$ and time step $dt=0.3$

by using the forward finite difference:

```
function linearadvection
clear all; clc; clf
p=0;
q=100;
v=0.7;
N=101;
dx=(q-p)/(N-1);
x = p: dx : q;
u0=zeros(1,N);
for i=1:N
    u0(i) = finitial(x(i));
end
dt=0.3;
ntimesteps=10;
r =v*dt/dx;
u=zeros(1,N);

for n=1:ntimesteps
    t=n*dt;
    u0=[u0 u0(N)];
    for i=1:N
        u(i)=u0(i)-r*(u0(i+1)-u0(i));
    end
    plot(x,u(1:N),'r+')
    xlabel('x')
    ylabel('U')
    title('numerical solution to dU/dt + v dU/dx =
0')
    pause(0.3)
    u0=u(1:N);
    u=[];
end
```

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```
function y = finitial(x)
y=0.0;
if and(x>= 20,x<=70)
    y = exp(-0.01*(x-45)^2);
end
```

مع أطيب التمنيات
د/هبة السيد فتحى