

Corrigé type Examen 2021 (22pts)

Exo1: (7pts)

7-

$$E_s \leq \frac{(b-a)^5}{180 n^4} \max_{I[a,b]} |f^{(4)}(x)|$$

we have $f^{(4)}(x) = (16x^4 + 48x^2 + 12)e^{x^2}$

and $f^{(5)}(x) = (32x^5 + 16x^3 + 120x)e^{x^2} > 0, \forall x \in [0,1]$

the $\max_{I[a,b]} |f^{(4)}(x)| = f^{(4)} = f^{(4)}(1) = 76e = 206.5894$ (1)

then:

~~$E_s \leq \frac{1}{180 n^4}$~~

$$n \geq \sqrt[4]{\frac{(b-a)^5 \max_{I[a,b]} |f^{(4)}(x)|}{180 \cdot \epsilon}}$$

$$n \geq \left(\frac{1 \times 206.5894}{180 \times 10^{-3}} \right)^{\frac{1}{4}} = 5.8204$$

then:

$n = 6$ (1)

16) Hence $y(\pi) \approx y^n = 0.8514$

17) $y(\pi) \approx y^n = y + \frac{h}{\pi} f(t, y) = 0.8514$

18) $y(\frac{2\pi}{3}) \approx y^3 = y + \frac{h}{\pi} f(t, y) = 0.9045$

19) $y(\frac{\pi}{2}) \approx y^2 = y + \frac{h}{\pi} f(t, y) = 0.9045$

20) $y(\frac{\pi}{4}) \approx y^1 = y + \frac{h}{\pi} f(t, y) = 0.9045$

7 - Euler method $y_{i+1} = y_i + h \cdot f(t_i, y_i)$

$y(0) = 0$
 $y'(t) = -\cos(t) \Rightarrow y(t) = \sin(t)$

$y(0) = 0$

(P) $\frac{dy}{dt} + \cos(t)y = \cos(t)$

4- $n \geq$ $f_m \left(\frac{b-a}{2\epsilon} \right)$ $f_m(2)$ $f_m(2)$ $n = 13$ then $\pm 1.92817 = \frac{f_m(2)}{2 \times 10^{-4}}$

hence $\sqrt{5} \approx 2.236 \pm 10^{-6}$

For $k=3$ $x_3 = x_2 - \frac{f(x_2)}{f'(x_2)} = 2.236$
 $\Delta_3 = \frac{1}{n} (x_3 - x_2)^2 = 10^{-6} < \epsilon$

For $k=2$ $x_2 = x_1 - \frac{f(x_1)}{f'(x_1)} = 2.2380$
 $\Delta_2 = \frac{1}{n} (x_2 - x_1)^2 = 2.2 \times 10^{-1}$

$x_1 = x_0 - \frac{f(x_0)}{f'(x_0)} = 3 - \frac{f(3)}{f'(3)} = 2.333$
 $\Delta_1 = \frac{1}{n} (x_1 - x_0)^2 = 0.1111$

Then for $k=1$:

the evaluation points are: (with $h = \frac{1}{6}$)

x_i	0	$\frac{1}{6}$	$\frac{1}{3}$	$\frac{1}{2}$	$\frac{2}{3}$	$\frac{5}{6}$	1
$f(x_i)$	1	1.1948	1.4508	1.784	2.2262	2.8359	3.7182

then:

$$\int_a^b f(x) dx \approx \frac{h}{3} \left[f(a) + f(b) + 2 \sum_{i=1}^{k-1} f(x_{2i}) + 4 \sum_{i=1}^k f(x_{1i}) \right]$$

with $h = \frac{1}{6}$

hence:

$$I = \frac{1}{18} \left[1 + 3.7182 + 2(1.4508 + 2.2262) + 4(1.1948 + 1.784 + 2.8359 + 3.7182) \right]$$

$$\approx 1.9628 \quad \text{or}$$

$$\text{hence } I \approx 1.9628$$

2-

$$\eta \geq \sqrt{\frac{(b-a)^3 \max |f''(x)|}{24 \cdot \epsilon}}$$

we have: $f''(x) = -(2+4x^2)e^{x^2}$ with $f^{(3)}(x) = (8x^3+12)e^{x^2} > 0$
 $\forall x \in [0,1]$

then: $\max_{[0,1]} f^{(2)}(x) = f^{(2)}(1) = 6e = 16.3096$ (1)

+ then:

$$n \geq \sqrt{\frac{1}{12 \times 10^{-3}} \cdot 16.3096} = 36,8664$$

then $n = 37$ (1)

Exo 2 (7pts)

1- the interval where we estimate $\sqrt{5}$ is: $[2,3]$ (0,5)

2- the expression of the function f is:

$$f(x) = x^2 - 5 \quad (1)$$

3- the iterative scheme of Newton-Raphson is

$$x_{k+1} = x_k - \frac{f(x_k)}{f'(x_k)} \quad (0,5)$$

stopping criterion is: $\Delta_k = \frac{\eta}{2m} (x_k - x_{k-1})^2 \leq 10^{-4}$

with:

$$\eta = \max_{[a,b]} |f''(x)| = 4 \quad (0,5)$$

$$m = \min_{[2,3]} |f'(x)| = 4 \quad (0,5)$$

$-h=4$:

$K_1 = 0.3575$ and $K_2 = 97865$

then $y(\pi) \approx y = -0.045$ (95)

hence $y(\pi) \approx -0.045$ (95)

2-: $y'(t) = -\cos(t)e^{-\sin(t)}$ (1)

then $y'(t) + \cos(t)y(t) = -\cos(t)e^{-\sin(t)} + \cos(t)e^{-\sin(t)} - \cos(t) = -\cos(t)$

and $y(0) = 0$, hence it a solution of (P).

3- we have $y(\pi) = 0$ (exact solution)

• $\text{Cum}_{\text{Euler}} = |-0.8515 - 0| = 0.8515$

• $\text{Cum}_{\text{RK}_2} = |-0.045 - 0| = 0.045$ (1)

we remark that $\text{Cum}_{\text{Euler}} \ll \text{Cum}_{\text{RK}_2}$, then

the RK_2 method is more precise than Euler.

* R.K.

$$\left. \begin{aligned}
 y_0 &= y(t_0) \\
 y_{i+1} &= y_i + \frac{h}{2} (K_1 + K_2)
 \end{aligned} \right\} \text{ (or)}$$

R.K.₂ with $K_1 = f(t_i, y_i)$

$$K_2 = f(t_i + h, y_i + h \cdot K_1)$$

k=1

$$f(t, y) = -\cos(t)(y+1)$$

$$K_1 = -1 \text{ and } K_2 = -0.1517$$

+ then: $y(\frac{\pi}{4}) \approx y_1 = -0.4522$ (or)

k=2 $K_1 = -0.3873$ and $K_2 = 0$.

+ then: $y(\frac{\pi}{2}) \approx y_2 = -0.6042$ (or)

k=3: $K_1 = 0$ and $K_2 = 0.2798$

+ then: $y(\frac{3\pi}{4}) \approx y_3 = -0.4943$ (or)