

Title: Numerical Methods Lecture

Speakers: Dustin Lang

Collection: Numerical Methods 2023/24

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URL: <https://pirsa.org/24010025>



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# lines

## lines

```
lines(positions)
lines(x, y)
lines(x, y, z)
```



Creates a connected line plot for each element in `(x, y, z)`, `(x, y)` or `positions`.

`NaN` values are displayed as gaps in the line.

### Attributes

$$f^*(x) = \sum_{i=0}^{\infty} c^i b_i(x)$$

$$f(x) = \sum_{i=0}^n c^i b_i(x)$$

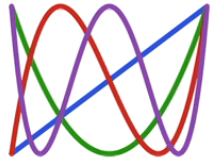
domain	b	
$S^2$	$Y_{lm}$	
$[-1, +1]$	$P_l, T_n$	
periodic $[0; 2\pi)$	$\cos kx$ $\sin kx$ $e^{ikx}$	$k \geq 0$ $k > 0$

k)

domain	b
$S^2$	$Y_{lm}$
$[-1, +1]$	$P_l, T_n$
periodic $[0, 2\pi)$	$\cos kx$ $k \geq 0$ $\sin kx$ $k > 0$ $e^{ikx}$

$$\langle f | g \rangle := \int_{S^1} f(\theta, \phi) g(\theta, \phi) \sin \theta \, d\Omega$$

$$Y_{00}(\theta, \phi) = 1$$



# Polynomials.jl

Search docs (Ctrl + /)

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### Polynomial Types

Polynomial

Chebyshev

◦ First Kind

## Extending

Version v4.0.5

Polynomial Types / Chebyshev

GitHub

# Chebyshev Polynomials

The [Chebyshev polynomials](#) are two sequences of polynomials,  $T_n$  and  $U_n$ . The Chebyshev polynomials of the first kind,  $T_n$ , can be defined by the recurrence relation:

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

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

The Chebyshev polynomials of the second kind,  $U_n(x)$ , can be defined by

$$U_0(x) = 1, U_1(x) = 2x$$

$$U_{n+1}(x) = 2xU_n(x) - U_{n-1}(x)$$

Both  $T_n$  and  $U_n$  have degree  $n$ , and any polynomial of degree  $n$  may be uniquely written as a linear combination of the polynomials  $T_0, T_1, \dots, T_n$  (similarly with  $U_n$ ).

## First Kind

Polynomials.ChebyshevT – Type

$f(x)$  ←  $\sum_{i=0}^{\infty} c_i$

periodic  $(0, 2\pi)$

$\cos kx$   
 $\sin kx$   
 $e^{ikx}$

$$f(x) = \sum_j c_j b_j(x)$$

$$\int f(x) b_i(x) dx = \int \left( \sum_j c_j b_j(x) \right) b_i(x) dx$$

$$= \sum_j c_j \underbrace{\int b_j(x) b_i(x) dx}_{M_{ij} \text{ (diagonal)}}$$

$$\sum_{i=0}^n c_i b_i(x)$$

periodic  $[0, 2\pi)$

$$\begin{array}{l} \cos kx \quad k \geq 0 \\ \sin kx \quad k > 0 \end{array}$$

$$e^{ikx}$$

$y_{00}(0,4)$

$$\sum_j c_j b_j(x)$$

$$= \int \left( \sum_j c_j b_j(x) \right) b_i(x) dx$$

$$= \sum_j c_j \underbrace{\int b_i(x) b_j(x) dx}_{M_{ij} \text{ (diagonal)}}$$

$$= \sum_j M_{ij} c_j$$

$$c_j = \frac{1}{M_{jj}} \int f(x) b_j(x) dx$$

$$c_i = \frac{\langle b_i | f \rangle}{\langle b_i | b_i \rangle}$$

$$f(x) = \sum_i c^i b_i(x)$$

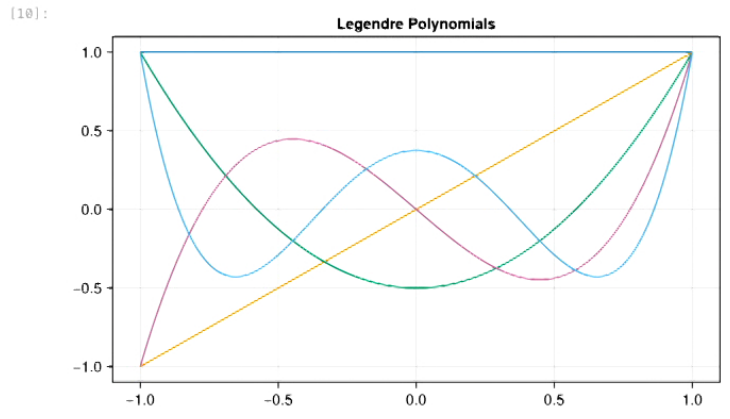
$$(\nabla f)(x) = \sum_i c^i (\nabla b_i)(x)$$

$$= \sum_j \frac{D_j^i c_j}{b_i(x)}$$

$$D_{ij} = \frac{\langle b_i | \nabla b_j \rangle}{\langle b_i | b_i \rangle}$$



```
[1]: using LegendrePolynomials
[2]: using WGLMakie
[10]: xs = -1:0.01:1
      fig = Figure(size=(640, 400))
      axis = Axis(fig[1, 1]; title="Legendre Polynomials")
      for l in 0:4
        lines!(axis, xs, [Pl(x,l) for x in xs])
      end
      fig
```



```
[4]: using HCubature
[5]: hcubature(x -> sin(x[1]), (0.0,), (n,))
[5]: (2.0000000000000004, 1.7896795156957523e-12)
[]:
```

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symmetry.pi.local  
Representing... (2) - JupyterLab  
lines - Makie  
Chebyshev - Polynomials.jl

Code Julia 1.10.0

```
[1... using LegendrePolynomials  
[2... using WGLMakie  
[1... xs = -1:0.01:+1  
      fig = Figure(size=(640, 400))  
      axis = Axis(fig[1, 1]; title="Legendre Polynomials")  
      for l in 0:4  
          lines!(axis, xs, [Pl(x,l) for x in xs])  
      end  
      fig  
[1...  
[4... using HCubature  
[5... hcubature(x -> sin(x[1]), (0.0,), (π,))  
[5... (2.0000000000000004, 1.7896795156957523e-12)
```

Simple Julia 1.10.0 Help Mode Command L=1 Col=1 Representing Functions.jl 1/1

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symmetry.pi.local  
Representing... (2) - JupyterLab lines - Makie Chebyshev - Polynomials.jl

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Representing Functions.ipynb +

Code Julia 1.10.0

```
[11]: using LegendrePolynomials
```

```
[12]: using WGLMakie
```

```
[13]: xs = -1:0.01:+1
      fig = Figure(size=(640, 400))
      axis = Axis(fig[1, 1]; title="Legendre Polynomials")
      for l in 0:4
          lines!(axis, xs, [Pl(x,l) for x in xs])
      end
      fig
```

[13]:

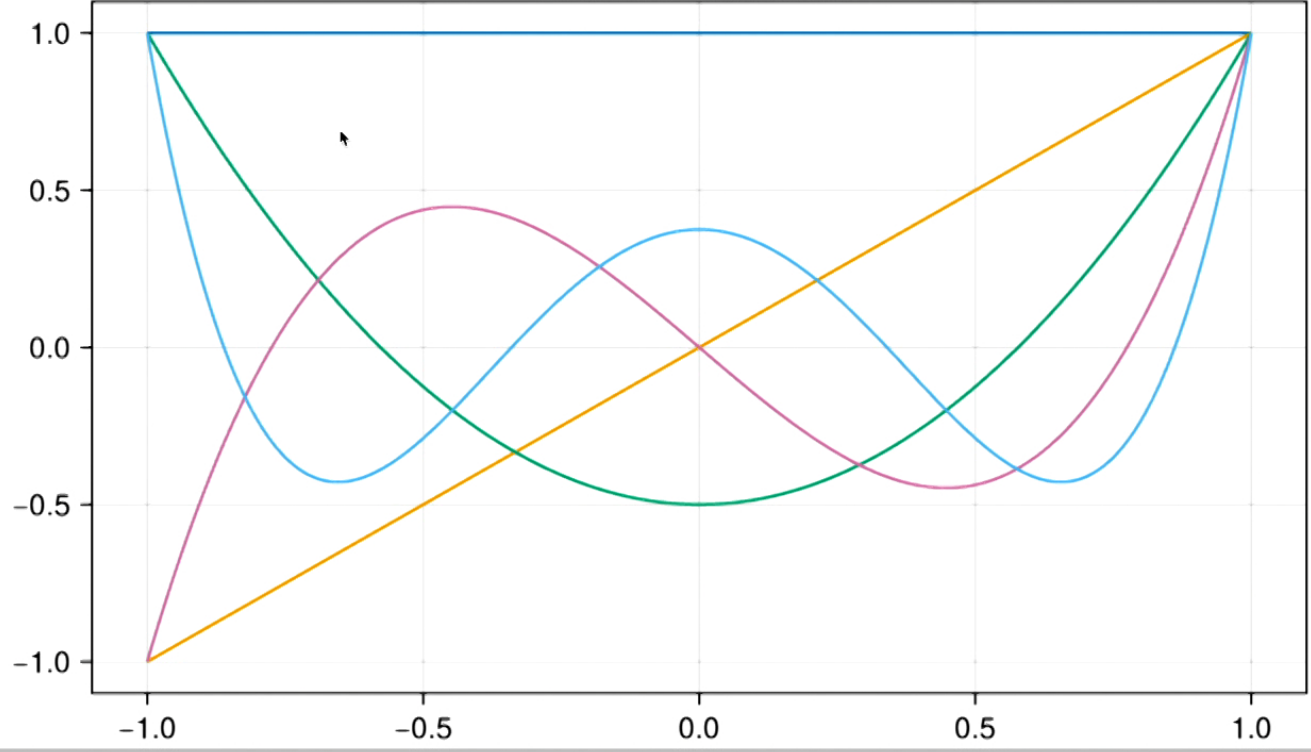
Simple 0 \$ 0 Julia 1.10.0 | Idle Mode: Command Ln 1, Col 1 Representing Functions.ipynb 1

Representing Functions.ipynb

Code

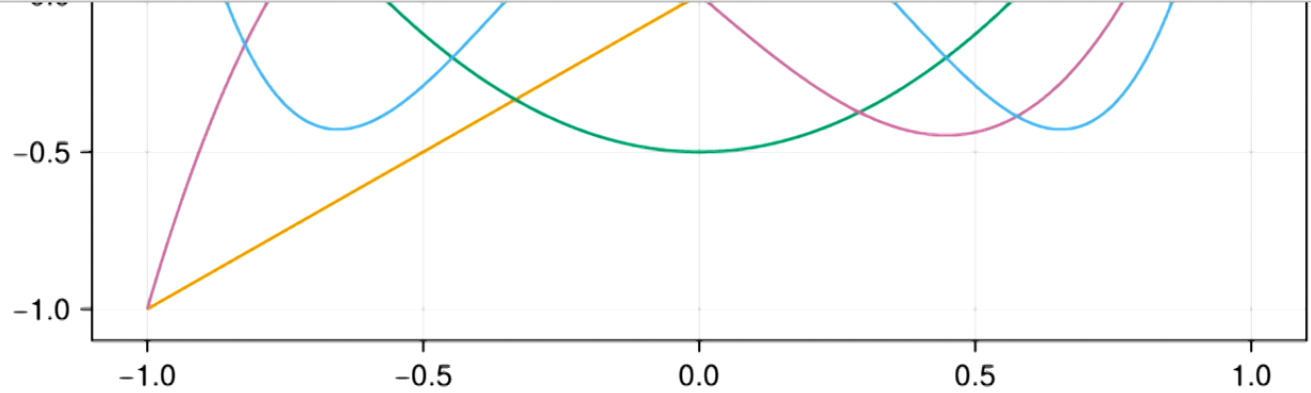
Julia 1.10.0

### Legendre Polynomials



Representing Functions.ipynb

Code Julia 1.10.0



```
[4]: using HCubature
```

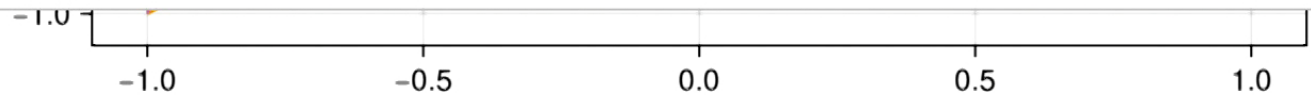
```
[5]: hcubature(x -> sin(x[1]), (0.0,), (π,))
```

```
[5]: (2.0000000000000004, 1.7896795156957523e-12)
```

```
[ ]:
```

Representing Functions.ipynb +

Code Julia 1.10.0



[4]: using HCubature

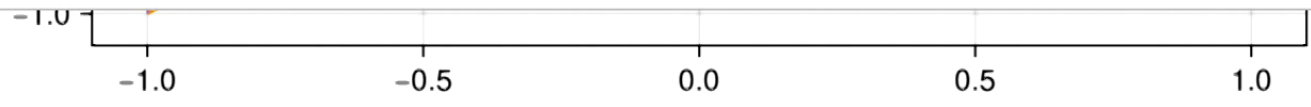
[5]: hcubature(x -> sin(x[1]), (0,0), (π,))

[5]: (2.0000000000000004, 1.7896795156957523e-12)

[ ]: n = 4

Representing Functions.ipynb

Code Julia 1.10.0



```
[4]: using HCubature
```

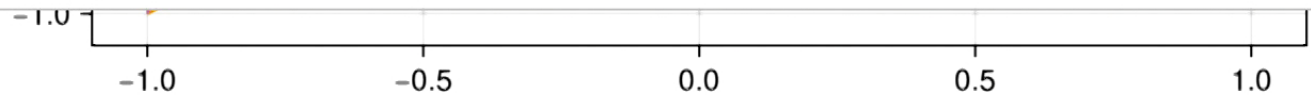
```
[6]: hcubature(x -> sin(x[1]), [0.0], [π])
```

```
[6]: (2.0000000000000004, 1.7896795156957523e-12)
```

```
[ ]: n = 4
```

Representing Functions.ipynb +

Code Julia 1.10.0



```
[4]: using HCubature
```

```
[6]: hcubature(x -> sin(x[1]), [0.0], [pi])
```

```
[6]: (2.0000000000000004, 1.7896795156957523e-12)
```

```
[ ]: f(x) = sin(2pi*x)  
      n = 4  
      cs = [hcubature(x -> f(x[1]), for i in 0:4)
```



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Chebyshev - Polynomials.jl

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Code Julia 1.10.0

```
[4]: using HCubature

[6]: hcubature(x -> sin(x[1]), [0.0], [π])

[6]: (2.0000000000000004, 1.7896795156957523e-12)

[8]: f(x) = sin(2pi*x)
n = 4
cs = [hcubature(x -> f(x[1]) * Pl(x[1],l), [-1.0], [+1.0]) for l in 0:n]

[8]: 5-element Vector{Tuple{Float64, Float64}}:
 (0.0, 0.0)
 (-0.3183098861837907, 5.696554339351678e-13)
 (0.0, 0.0)
 (-0.19736663205929267, 1.969610065322147e-11)
 (0.0, 0.0)

[ ]:
```

Simple 0 0 Julia 1.10.0 | Idle Mode: Command Ln 1, Col 1 Representing Functions.ipynb 1

```
[6]: hcubature(x -> sin(x[1]), [0.0], [π])
[6]: (2.0000000000000004, 1.7896795156957523e-12)

[9]: integrate(f, x0, x1) = hcubature(x -> f(x[1]), [x0], [x1])[1]
[9]: integrate (generic function with 1 method)

[8]: f(x) = sin(2pi*x)
      n = 4
      cs = [hcubature(x -> f(x[1]) * Pl(x[1],l), [-1.0], [+1.0]) for l in 0:n]

[8]: 5-element Vector{Tuple{Float64, Float64}}:
      (0.0, 0.0)
      (-0.3183098861837907, 5.696554339351678e-13)
      (0.0, 0.0)
      (-0.19736663205929267, 1.969610065322147e-11)
      (0.0, 0.0)

[ ]:
```

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Representing Functions.ipynk +

Code Julia 1.10.0

```
[9]: integrate(f, x0, x1) = ncubature(x -> f(x[l]), [x0], [x1])[1]

[9]: integrate (generic function with 1 method)

[10]: f(x) = sin(2pi*x)
      n = 4
      cs = [integrate(x -> f(x) * Pl(x,l), -1.0, +1.0) for l in 0:n]

[10]: 5-element Vector{Float64}:
      0.0
      -0.3183098861837907
      0.0
      -0.19736663205929267
      0.0

[11]: fn(x) = sum(cs[l+1] * Pl(x,l) for l in 0:n)

[11]: fn (generic function with 1 method)

[ ]:
```

Simple 0 0 Julia 1.10.0 | Idle Mode: Edit Ln 1, Col 1 Representing Functions.ipynb 1

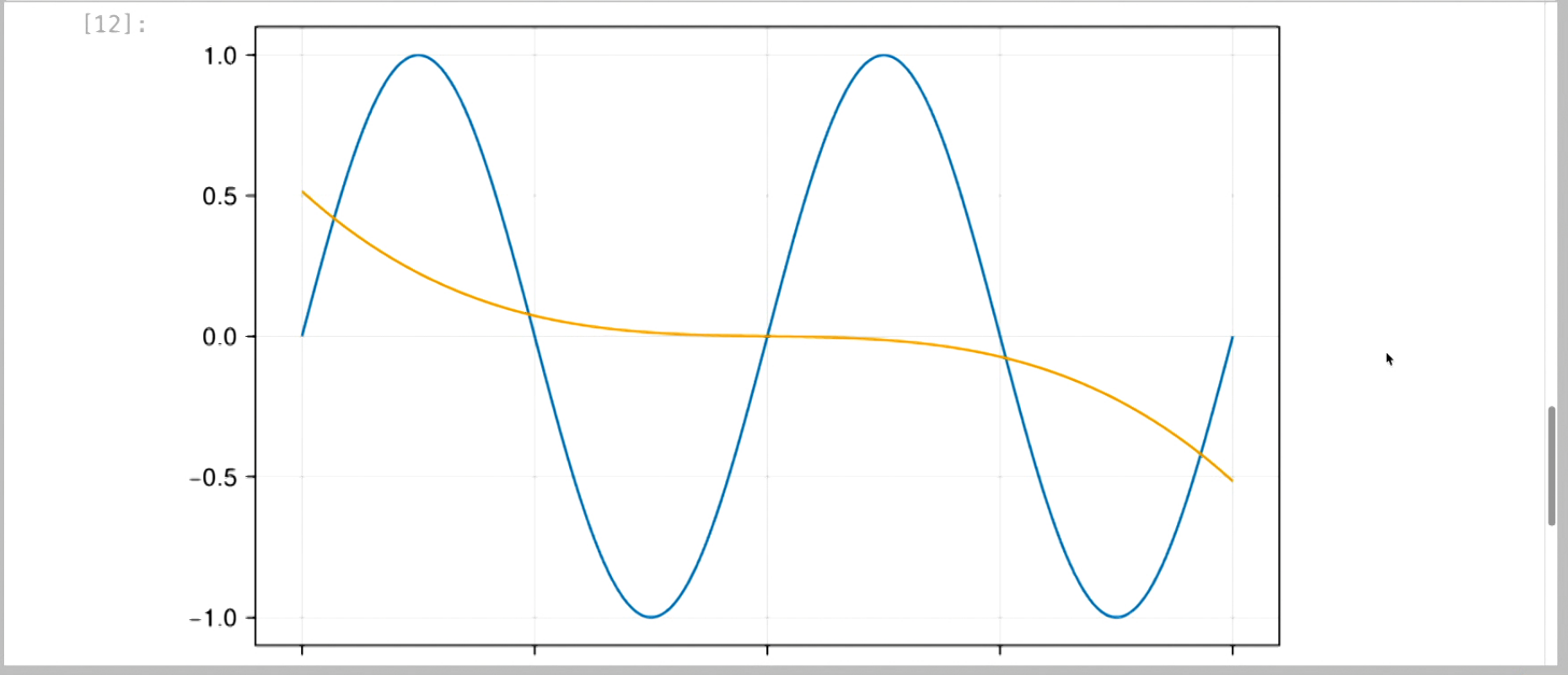
Representing Functions.ipynb +  
Code Julia 1.10.0

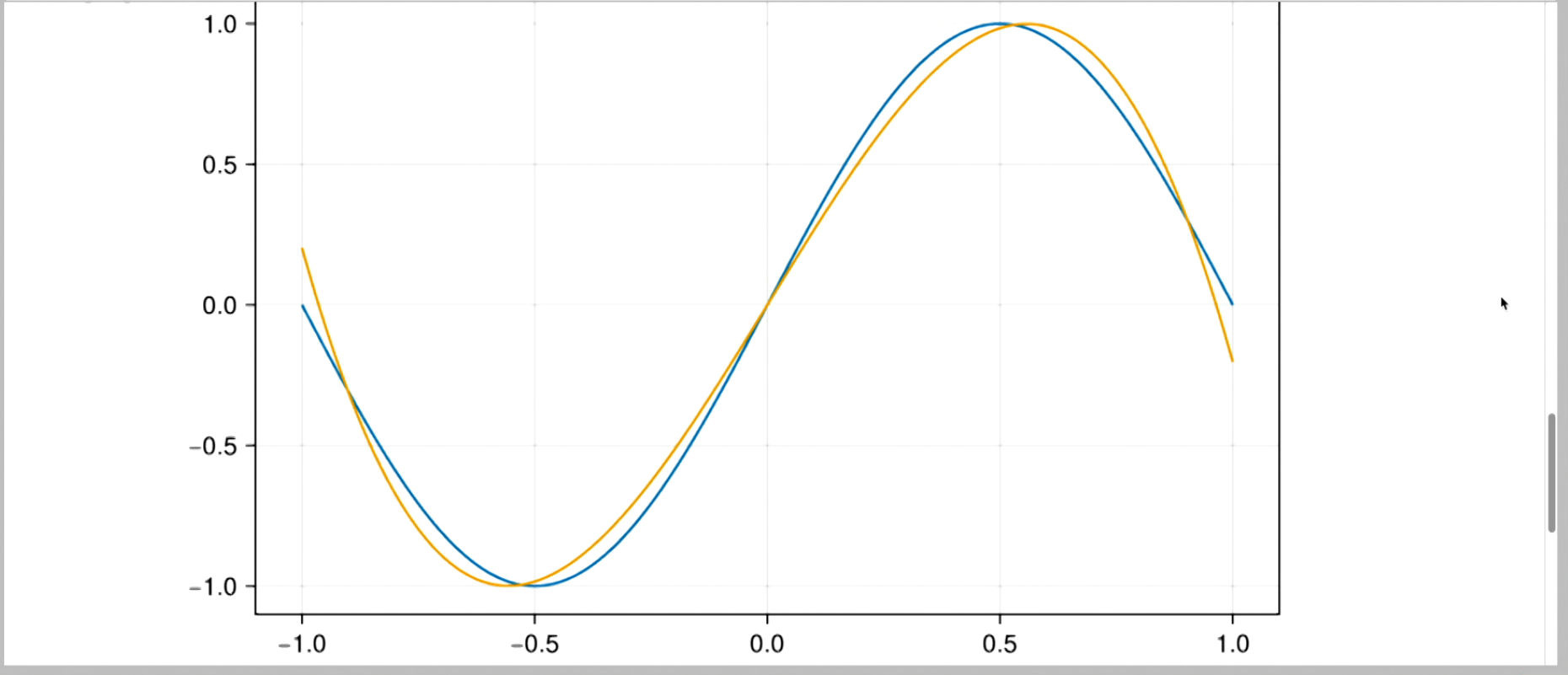
```
[10]: 5-element Vector{Float64}:  
      0.0  
     -0.3183098861837907  
      0.0  
     -0.19736663205929267  
      0.0
```

```
[11]: fn(x) = sum(cs[l+1] * Pl(x,l) for l in 0:n)
```

```
[11]: fn (generic function with 1 method)
```

```
[ ]: xs = -1:0.01:+1  
     fig = Figure(size=(640, 400))  
     axis = Axis(fig[1, 1]; title="Legendre Polynomials")  
     for l in 0:4  
         lines!(axis, xs, [Pl(x,l) for x in xs])  
     end  
     fig
```





[9]: integrate (generic function with 1 method)

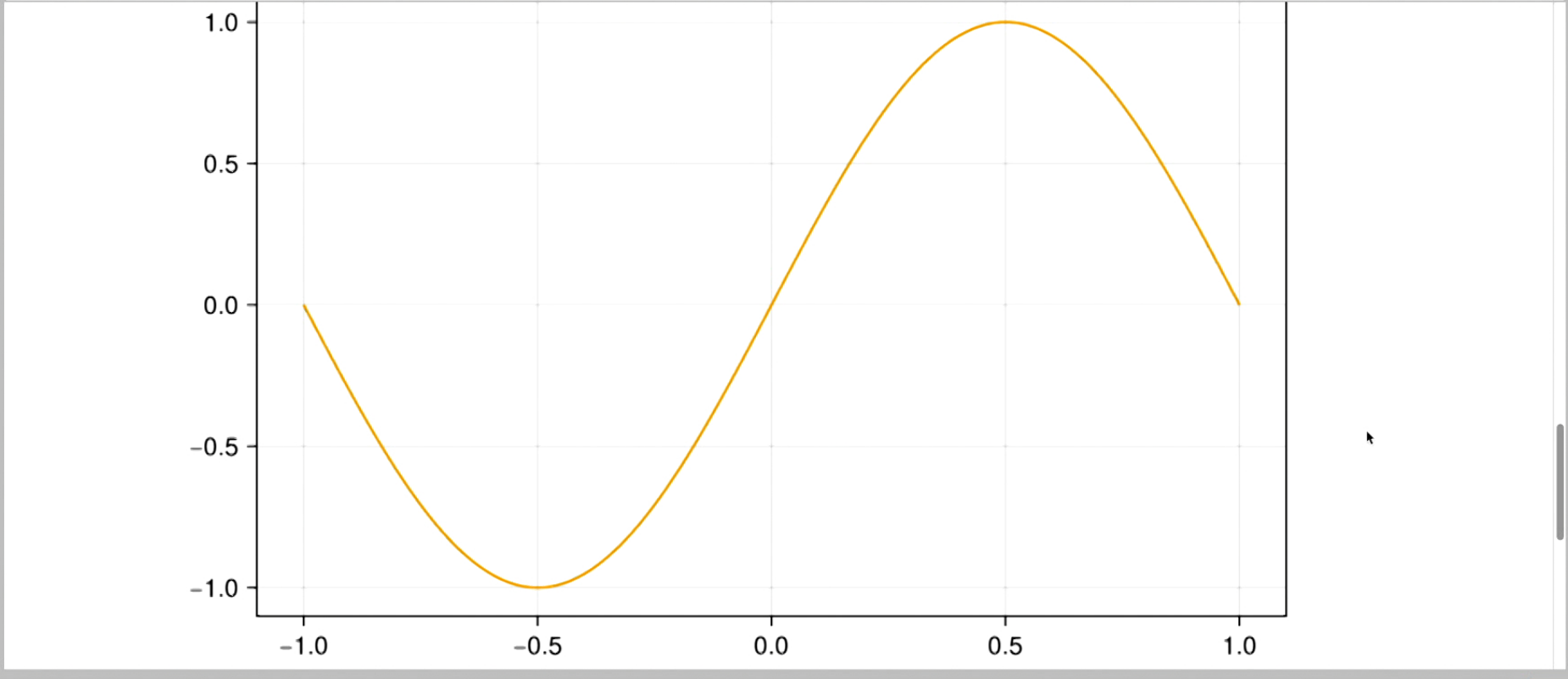
```
[16]: f(x) = sin(pi*x)
      n = 8
      cs = [integrate(x -> f(x) * Pl(x,l), -1.0, +1.0) / integrate(x -> Pl(x,l) * Pl(x,l), -1.0, +1.0)
```

```
[16]: 5-element Vector{Float64}:
      0.0
      0.9549296585513725
      0.0
      -1.1582419121994119
      0.0
```

```
[14]: fn(x) = sum(cs[l+1] * Pl(x,l) for l in 0:n)
```

[14]: fn (generic function with 1 method)

```
[17]: xs = -1:0.01:+1
      fig = Figure(size=(640, 400))
      axis = Axis(fig[1, 1])
```





Representing Functions.ipynb +

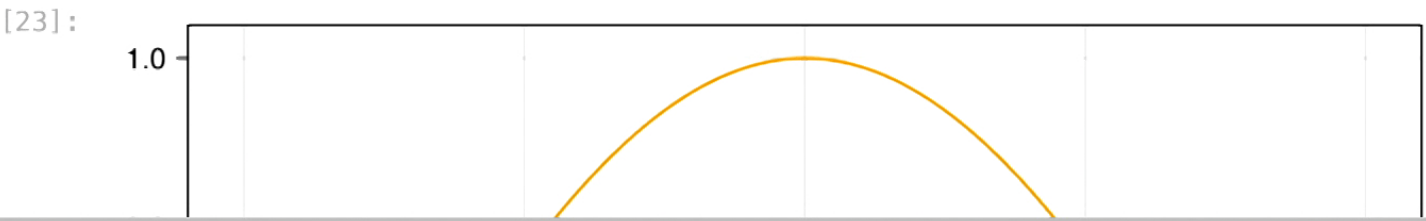
Code Julia 1.10.0

```
0.0  
-0.0011468766264065096  
0.0  
4.099752785713395e-5
```

```
[22]: fn(x) = sum(cs[l+1] * Pl(x,l) for l in 0:n)
```

```
[22]: fn (generic function with 1 method)
```

```
[23]: xs = -1:0.01:+1  
fig = Figure(size=(640, 400))  
axis = Axis(fig[1, 1])  
lines!(axis, xs, f.(xs))  
lines!(axis, xs, fn.(xs))  
fig
```

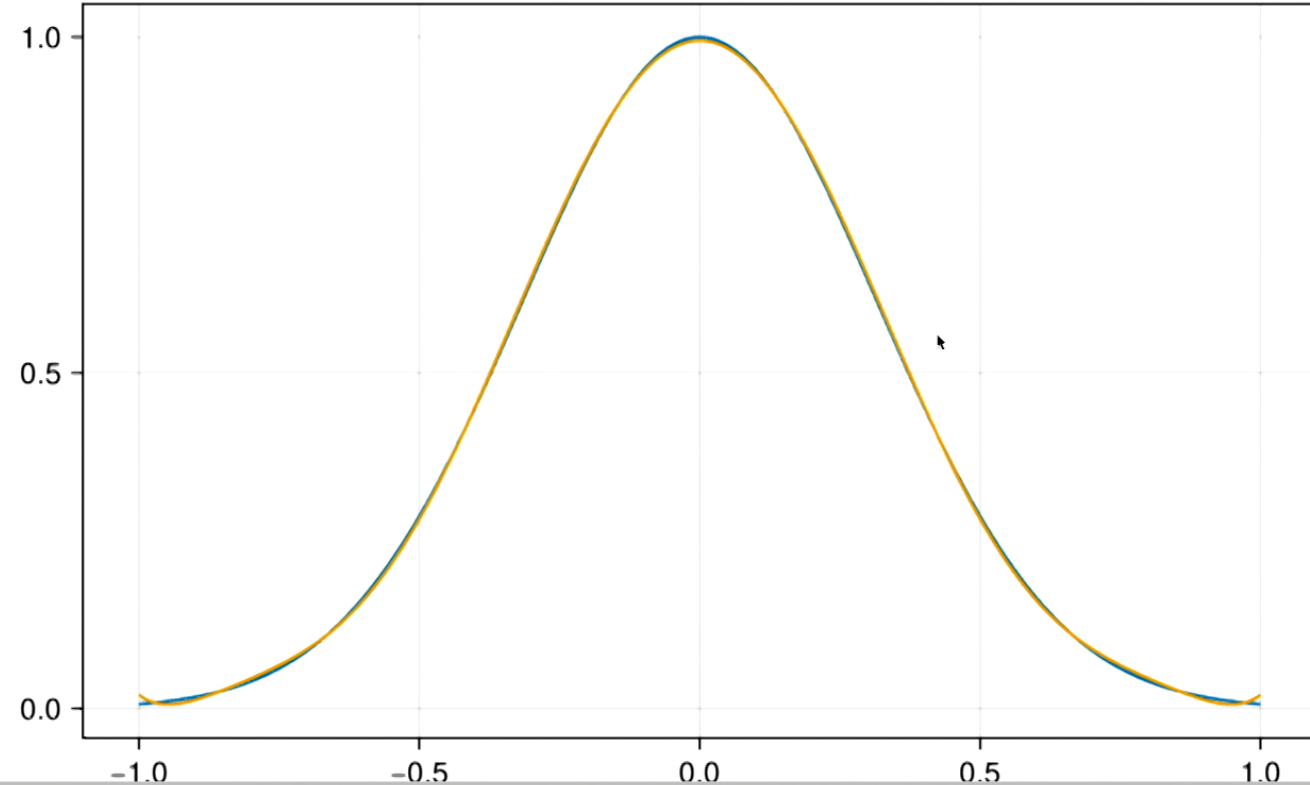


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Representing Functions.ipynb X +

Code Julia 1.10.0

```
[9]: integrate(f, x0, x1) = hcubature(x -> f(x[1]), [x0], [x1])[1]
[9]: integrate (generic function with 1 method)

[24]: f(x) = exp(-x^2/0.2)
      n = 8
      cs = [integrate(x -> f(x) * Pl(x,l), -1.0, +1.0) / integrate(x -> Pl(x,l) * Pl(x,l), -1.0, +1.0)

[24]: 9-element Vector{Float64}:
      0.3957123096105135
      0.0
      -0.6975500020677131
      0.0
      0.4556858706477638
      0.0
      -0.19789805255113482
      0.0
      0.06455486031595335

[25]: fn(x) = sum(cs[l+1] * Pl(x,l) for l in 0:n)
```

Simple 0 0 Julia 1.10.0 | Idle Mode: Command Ln 1, Col 1 Representing Functions.ipynb 1

```
[9]: integrate(f, x0, x1) = hcubature(x -> f(x[1]), [x0], [x1])[1]
```

```
[9]: integrate (generic function with 1 method)
```

```
[ ]: expand(f, n) =
```

```
[24]: 2/0.2)
```

```
e(x -> f(x) * Pl(x,l), -1.0, +1.0) / integrate(x -> Pl(x,l) * Pl(x,l), -1.0, +1.0) for l in 0:n]
```

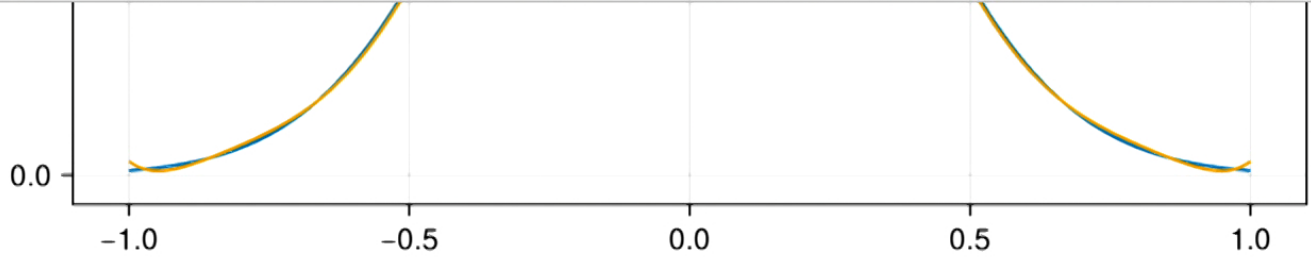
```
[24]: 9-element Vector{Float64}:  
 0.3957123096105135  
 0.0  
 -0.6975500020677131  
 0.0  
 0.4556858706477638  
 0.0  
 -0.19789805255113482  
 0.0  
 0.06455486031595335
```

```
[9]: integrate(f, x0, x1) = hcubature(x -> f(x[1]), [x0], [x1])[1]
[9]: integrate (generic function with 1 method)

[27]: expand(f, n) = [integrate(x -> f(x) * Pl(x,l), -1.0, +1.0) / integrate(x -> Pl(x,l) * Pl(x,l), -
[27]: expand (generic function with 1 method)

[28]: f(x) = exp(-x^2/0.2)
      n = 8
      cs = expand(f, n)

[28]: 9-element Vector{Float64}:
       0.3957123096105135
       0.0
      -0.6975500020677131
       0.0
       0.4556858706477638
       0.0
      -0.19789805255113482
```



```
[ ]: xs = -1:0.01:+1  
fig = Figure(size=(640, 400))  
axis = Axis(fig[1, 1]; title="Legendre Polynomial der $s$ ")  
for l in 0:4  
    lines!(axis, xs, [Pl(x,l) for x in xs])  
end  
fig
```

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To compute the associated Legendre polynomial of degree  $l, m$  at the argument  $x$ , use `Plm(x, l, m)`:

```
julia> Plm(0.5, 10, 5)  
30086.169706116176
```

To compute the  $n$ -th derivative of the Legendre polynomial of degree  $l$  at the argument  $x$ , use `dnPl(x, l, n)`:

```
julia> dnPl(0.5, 10, 5)  
-61760.91796875
```

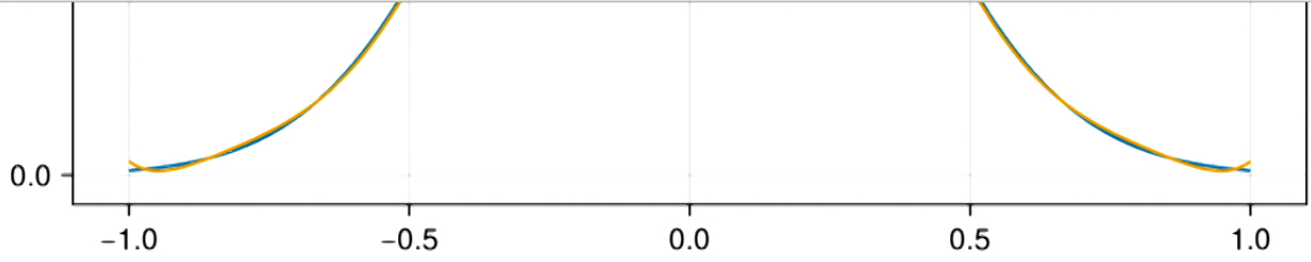
To compute all the polynomials for  $0 \leq l \leq l_{\max}$ , use `collectPl(x; lmax)`

```
julia> collectPl(0.5, lmax = 5)  
6-element OffsetArray{::Array{Float64,1}, 0:5} with eltype Float64  
 1.0  
 0.5  
-0.125  
-0.4375  
-0.7890625
```

Representing Functions.ipynb

Code

Julia 1.10.0



```
[29]: xs = -1:0.01:+1
fig = Figure(size=(640, 400))
axis = Axis(fig[1, 1]; title="Legendre Polynomial derivatives")
for l in 0:4
    lines!(axis, xs, [dPl(x,l) for x in xs])
end
fig
```

UndefVarError: `dPl` not defined

Stacktrace:

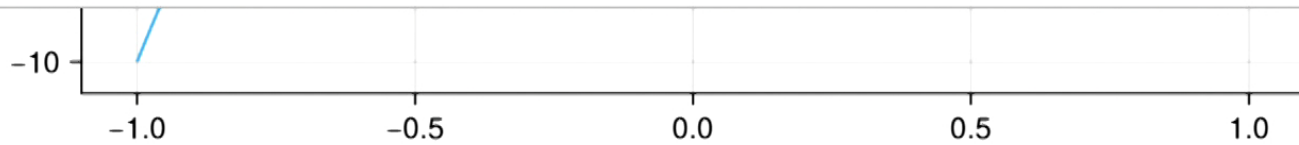
```
[1] (::var"#65#66"{Int64})(x::Float64)
@ Main /none:0
```



Representing Functions.ipynb

Code

Julia 1.10.0



```
[31]: # Expand Legendre Polynomial derivatives in terms of Legendre Polynomials  
expand(x -> dnPl(x, 0, 1), n)
```

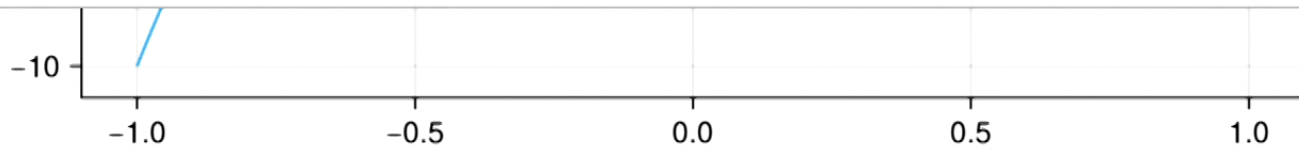
```
[31]: 9-element Vector{Float64}:  
 0.0  
 0.0  
 0.0  
 0.0  
 0.0  
 0.0  
 0.0  
 0.0  
 0.0
```

[ ]:

Representing Functions.ipynb

Code

Julia 1.10.0



```
[*]: # Expand Legendre Polynomial derivatives in terms of Legendre Polynomials  
expand(x -> dnPl(x, 1, 1), n)
```

```
[ ]:
```



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 jshub/LegendrePolynomials.jl: Legendre polynomials and associated Legen...

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Representing Functions.ipynb +

Code Julia 1.10.0

```

@HCubature ~/.julia/packages/HCubature/QvyJW/src/gauss-kronrod.jl:26
[2] hcubature_(f::var"#5#6"{var"#8#11"{Int64, var"#19#20"}}, a::StaticArraysCore.SVector{1, Fl
oat64}, b::StaticArraysCore.SVector{1, Float64}, norm::typeof(LinearAlgebra.norm), rtol::Int64,
atol::Int64, maxevals::Int64, initdiv::Int64)
@HCubature ~/.julia/packages/HCubature/QvyJW/src/HCubature.jl:104
[3] hcubature_(f::var"#5#6"{var"#8#11"{Int64, var"#19#20"}}, a::Vector{Float64}, b::Vector{Flo
at64}, norm::Function, rtol::Int64, atol::Int64, maxevals::Int64, initdiv::Int64)
@HCubature ~/.julia/packages/HCubature/QvyJW/src/HCubature.jl:129
[4] hcubature
@ ~/.julia/packages/HCubature/QvyJW/src/HCubature.jl:178 [inlined]
[5] integrate
@ ./In[6]:1 [inlined]
[6] (::var"#7#10"{var"#19#20"})(l::Int64)
@ Main ./none:0
[7] iterate(g::Base.Generator, s::Vararg{Any})
@ Base ./generator.jl:47 [inlined]
[8] collect_to!(dest::Vector{Float64}, itr::Base.Generator{UnitRange{Int64}, var"#7#10"{var"#1
9#20"}}, offs::Int64, st::Int64)
@ Base ./array.jl:892
[9] collect_to_with_first!(dest::Vector{Float64}, v1::Float64, itr::Base.Generator{UnitRange{I
nt64}, var"#7#10"{var"#19#20"}}, st::Int64)

```

Simple 0 0 Julia 1.10.0 | Idle Mode: Edit Ln 1, Col 1 Representing Functions.ipynb 1

$$f'' = \int$$

$$D_j^i D_k^j c^k = s^i$$