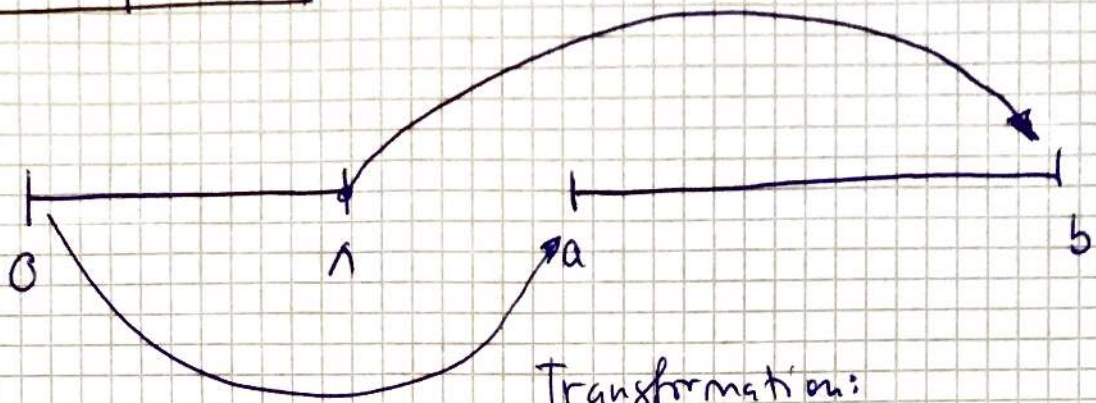


7.15. (p. 523)



$\lambda$ .

Transformation:

$$\phi(\tau) ::= (1-\tau)a + \tau b$$

$$\Rightarrow \begin{aligned} \phi(\tau=0) &= a \checkmark \\ \phi(\tau=1) &= b \checkmark \end{aligned}$$

$$\int_a^b f(t) dt \approx (b-a) \sum_{j=1}^n \hat{\omega}_j \hat{f}(\hat{c}_j) = \sum_{j=1}^n \omega_j f(c_j)$$

$$\text{with } \begin{aligned} c_j &= (\lambda - \hat{c}_j)a + \hat{c}_j b (= \phi(\hat{c}_j)) \\ &= a + \hat{c}_j(b-a) \\ \omega_j &= (b-a) \hat{\omega}_j \end{aligned}$$

weights are scaled by the ratio of lengths of  $[a, b]$  and  $[0, 1]$

Num CSE

21.12.16

Endterm 2015

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2

$$\frac{\cosh z}{\sinh z} = \frac{(e^z + e^{-z})^{\frac{1}{2}}}{(e^z - e^{-z})^{\frac{1}{2}}}$$

We have to remove the singularity, i.e.  $e^z - e^{-z} = 0$ !

$$\Rightarrow e^{\pi i} = e^{-\pi i} = -1$$

$$e^{2\pi i} = e^{-2\pi i} = 1$$

$$\Rightarrow e^z - e^{-z} = 0 \quad \text{iff} \quad z = \dots -2\pi i, -\pi i, 0, \pi i, 2\pi i, \dots$$

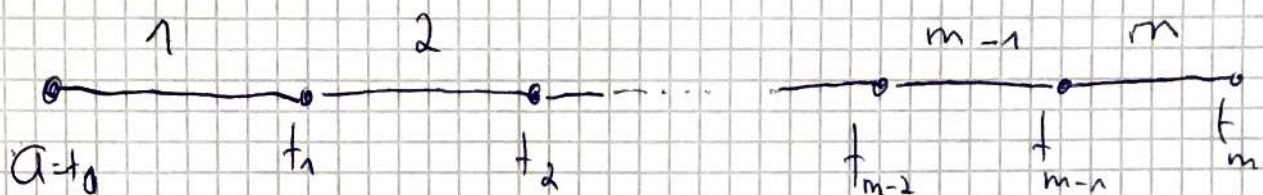
$$= \pi \cdot i \underbrace{\mathbb{Z}}_{\text{integral numbers}}$$

$\Rightarrow$  Domain of analyticity:

$$A := \mathbb{C} \setminus \{ \pi i \mathbb{Z} \}$$

3

- $m$  intervals
  - on each interval  $j=1, \dots, m$ :  $f \in \mathcal{P}_k$ .
- $\Rightarrow m \cdot (k+1)$  degrees of freedom.



Let  $\mathcal{F}_{\ell, k} := \{ f \in C^\ell[t_0, b] : f|_{[x_{j-1}, x_j]} \in \mathcal{P}_k, j=1, \dots, m \}$ .

Then:  $\dim \mathcal{F}_{\ell, k} = \underbrace{m \cdot \dim \mathcal{P}_k}_{\text{degrees of freedom}} - \underbrace{\# \{ C^\ell \text{ continuity constraints} \}}_{\text{linear constraints}}$   
 (p. 418, Thm. 5.5.2).

$$\dim \mathcal{F}_{0, k} = m(k+1) - (m-1) = \underline{\underline{mk+1}}$$

$$\begin{aligned} \dim \mathcal{F}_{k, k} &= m(k+1) - (m-1)(k+1) \\ &= mk + m - (mk + m - k - 1) \\ &= \underline{\underline{k+1}} \end{aligned}$$

$$\begin{aligned} \dim \mathcal{F}_{k-1, k} &= m(k+1) - (m-1)k \\ &= mk + m - mk + k \\ &= \underline{\underline{m+k}} \end{aligned}$$

4b

Corollary M.4.12: (p. 751)

Rk-SSM is consistent with  
the ODE  $\dot{y} = f(t, y)$  iff

$$\sum_{i=1}^r b_i = 1$$

$$\Rightarrow \gamma = \frac{1}{3} //$$

$$\Rightarrow \sum_{i=1}^3 \gamma = 1 //$$