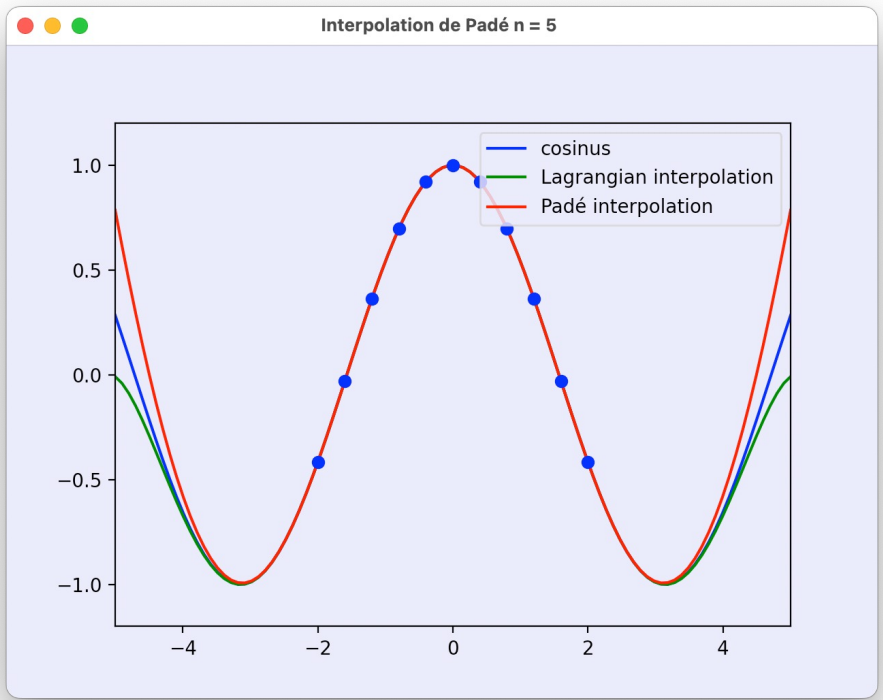


BB BB  
 ST VALENTIN  
 C'ETAIT  
 HIER

ET TU REVES ?  
 POURQUOI Y A  
 UN ARBENT ALORS !!  
 AH ?  
 C'ETAIT  
 PAS  
 UNIQUEMENT  
 M=5

# Interpolation de Padé

$$u(x) \approx u^h(x) = \frac{a_0 + a_1x + a_2x^2 + a_3x^3 + a_4x^4 + a_5x^5}{1 + a_6x + a_7x^2 + a_8x^3 + a_9x^4 + a_{10}x^5}$$



# Homework 1

$$u^h(x) = u^t(x) + \mathcal{O}(x^5)$$



$$\frac{a_0 + a_1x + a_2x^2}{1 + a_3x + a_4x^2} = U_0 + U_0'x + U_0''\frac{x^2}{2} + U_0'''\frac{x^3}{6} + U_0''''\frac{x^4}{24} + \mathcal{O}(x^5)$$



En espérant que le dénominateur ne vaille pas zéro :-)

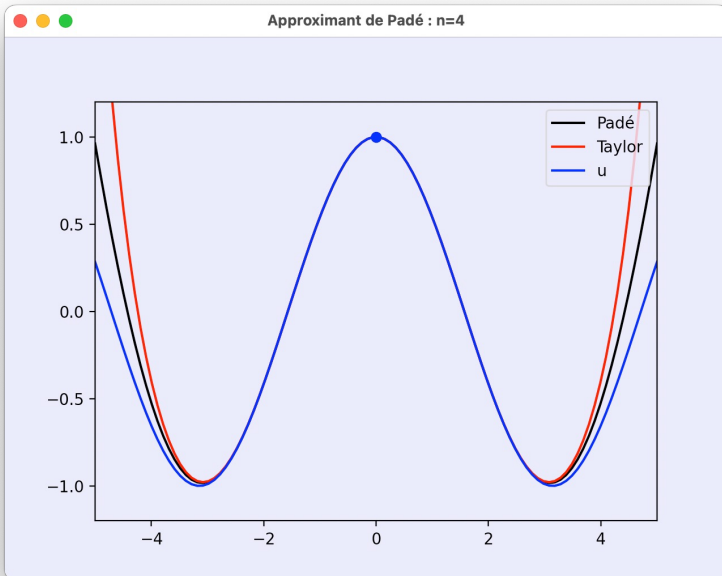
$$a_0 + a_1x + a_2x^2 = (1 + a_3x + a_4x^2) \left( U_0 + U_0'x + U_0''\frac{x^2}{2} + U_0'''\frac{x^3}{6} + U_0''''\frac{x^4}{24} + \mathcal{O}(x^5) \right)$$

$$a_0 + a_1x + a_2x^2 = U_0 + (U_0' + a_3U_0) x$$

$$+ \left( \frac{1}{2}U_0'' + a_3U_0' + a_4U_0 \right) x^2$$

$$+ \left( \frac{1}{6}U_0''' + a_3\frac{1}{2}U_0'' + a_4U_0' \right) x^3$$

$$+ \left( \frac{1}{24}U_0'''' + a_3\frac{1}{6}U_0''' + a_4\frac{1}{2}U_0'' \right) x^4 + \mathcal{O}(x^5)$$



# Homework 2

$$\begin{aligned}
a_0 + a_1x + a_2x^2 &= U_0 + (U_0' + a_3U_0) x \\
&+ \left(\frac{1}{2}U_0'' + a_3U_0' + a_4U_0\right) x^2 \\
&+ \left(\frac{1}{6}U_0''' + a_3\frac{1}{2}U_0'' + a_4U_0'\right) x^3 \\
&+ \left(\frac{1}{24}U_0'''' + a_3\frac{1}{6}U_0''' + a_4\frac{1}{2}U_0''\right) x^4 + \mathcal{O}(x^5)
\end{aligned}$$

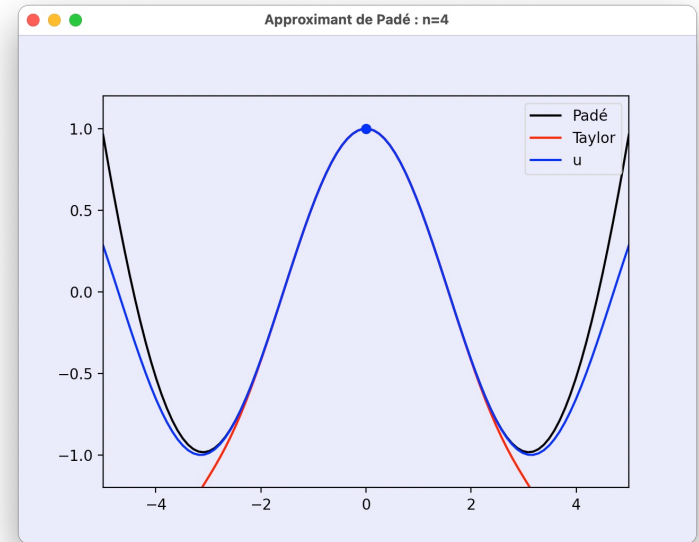


Approximant de Padé  
Toujours aussi simple !  
On identifie tous les coefficients !



$$\begin{bmatrix} 1 & & & & & \\ & 1 & & & & \\ & & 1 & & & \\ & & & -U_0 & & \\ & & & -U_0' & -U_0 & \\ & & & -U_0''/2 & -U_0' & \\ & & & -U_0'''/6 & -U_0''/2 & \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ a_3 \\ a_4 \end{bmatrix} = \begin{bmatrix} U_0 \\ U_0' \\ U_0''/2 \\ U_0'''/6 \\ U_0''''/24 \end{bmatrix}.$$

# Est-ce vraiment un peu utile ?



11 OPERATIONS

$x^2$   $x^4$

$$u^h(x) = \frac{15120 - 6900x^2 + 313x^4}{15120 - 660x^2 + 13x^4} = c_0 + \frac{c_1}{c_2 + x^2} + \frac{c_3}{c_4 + x^2}$$

7 OPERATIONS

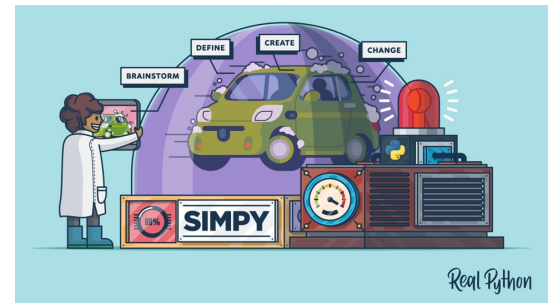
```

===== Value of cos(x) for x = 1.50 : 0.0707372016677029
===== Taylor expansion of order 8 for x = 1.50 : 0.0707528250558036
Error : -1.5623388e-05
===== Pade approximation for x = 1.50 : 0.0707561494078349
Error : -1.8947740e-05
===== Taylor expansion of order 6 for x = 1.50 : 0.0701171875000000
Error : 6.2001417e-04
    
```

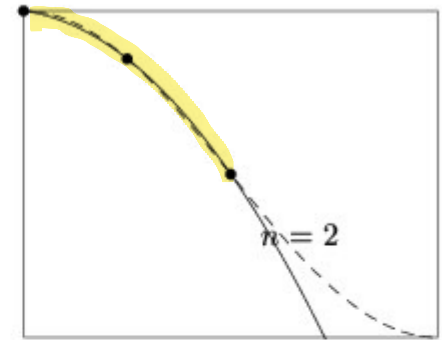
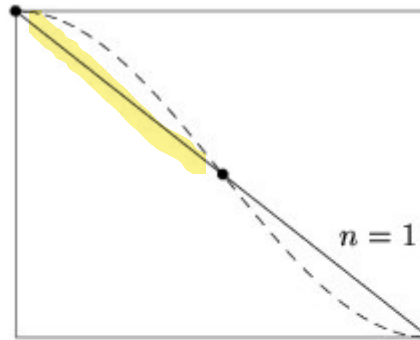
# Comment obtenir le développement de Taylor ?

```
def macLaurinCompute(u, x, n, X) :  
    ut = 0  
    Ut = 0  
    dU = np.zeros(n+1)  
    for i in range(0, n+1):  
        dudx = diff(u, x, i)  
        dUdx = dudx.subs(x, 0)  
        dU[i] = dUdx  
        if dUdx != 0:  
            term = dUdx*(x**i)/factorial(i)  
            Ut += term.subs(x, X)  
            ut += term  
    return [ut, Ut, dU]
```

```
import numpy as np  
from sympy import *  
  
def main() :  
    x = symbols('x'); u = cos(x)  
    n = 8  
    X = 1.5; U = u.subs(x, X)  
    [ut, Ut, dU] = macLaurinCompute(u, x, n, X)
```

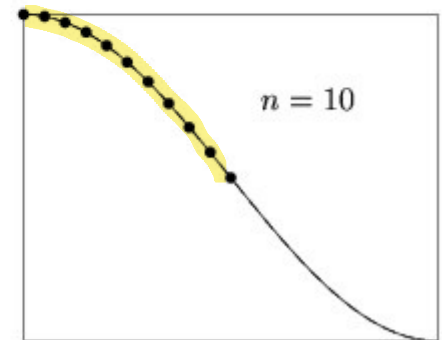
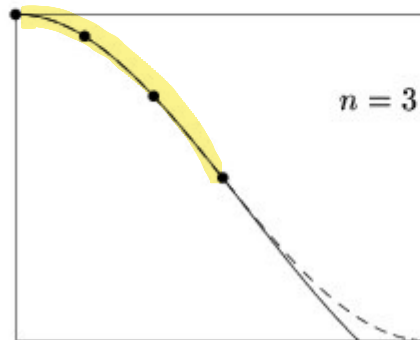


# Convergence



*Convergence de l'interpolation polynomiale de  $\cos(x)$*

$$e^h(x) = u(x) - u^h(x)$$

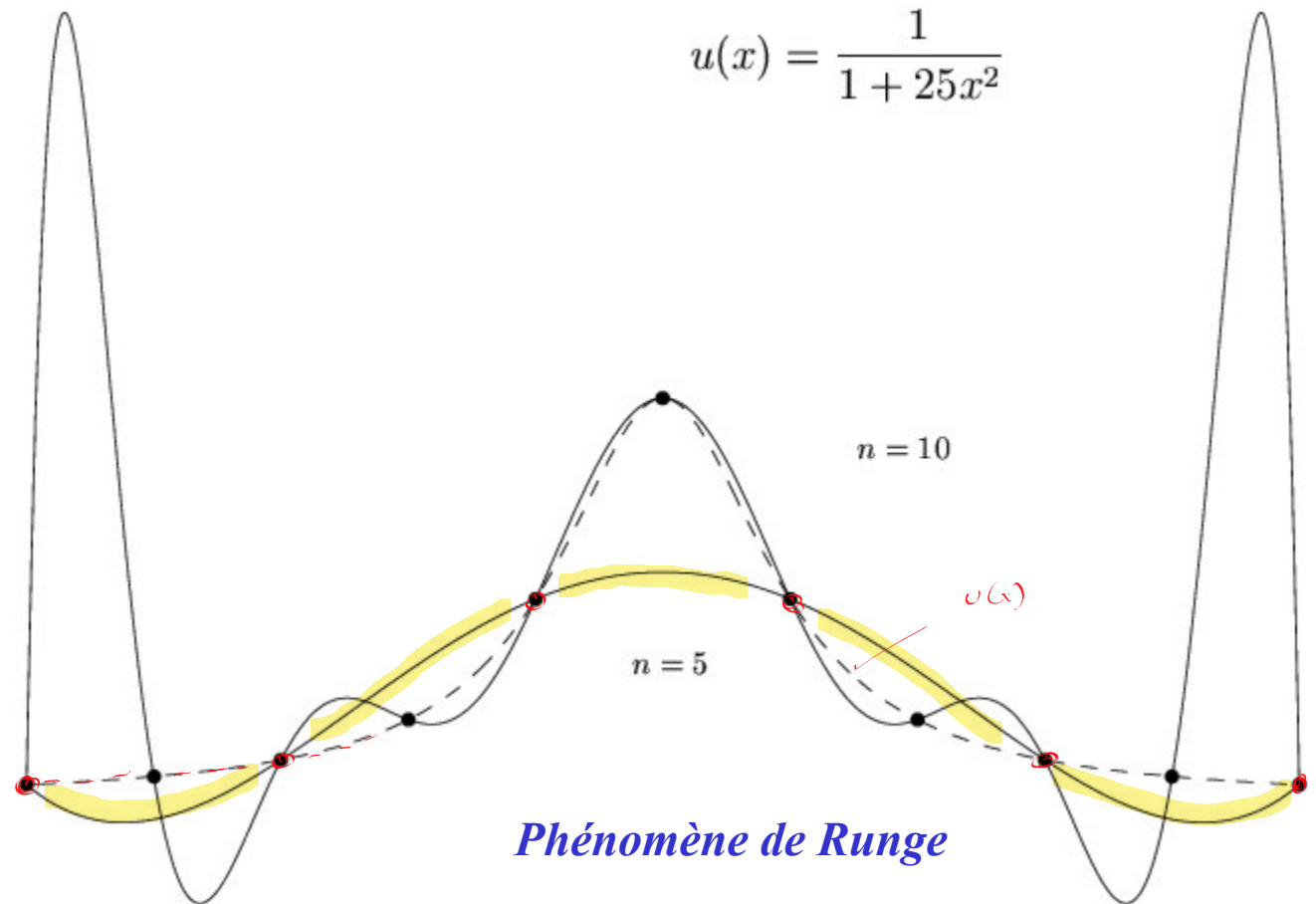


**Définition 1.3.**

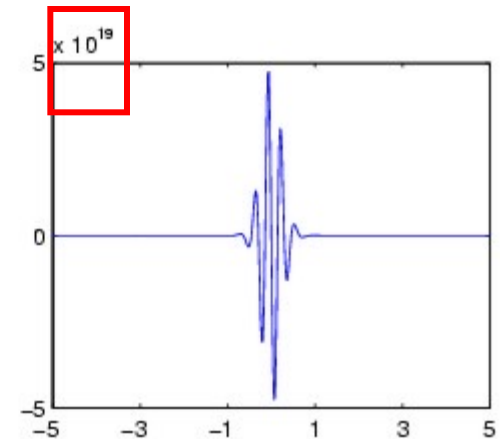
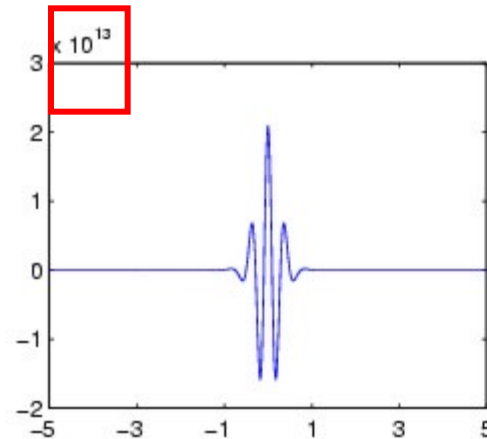
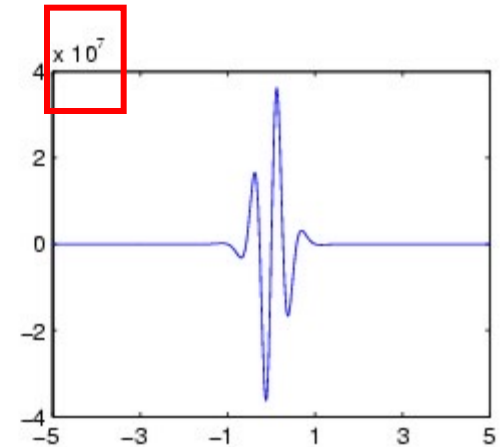
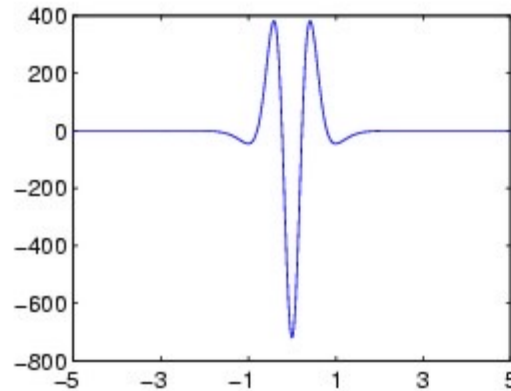
*Une interpolation est dite convergente si l'erreur d'interpolation tend vers zéro lorsque le nombre de degrés de liberté, c'est-à-dire  $n$  tend vers l'infini :*

$$\lim_{n \rightarrow \infty} e^h(x) = 0 \quad \text{pour } x \in [X_0, X_n].$$

# L'interpolation polynomiale, parfois cela ne converge pas...



Why  
does  
it not  
work ?

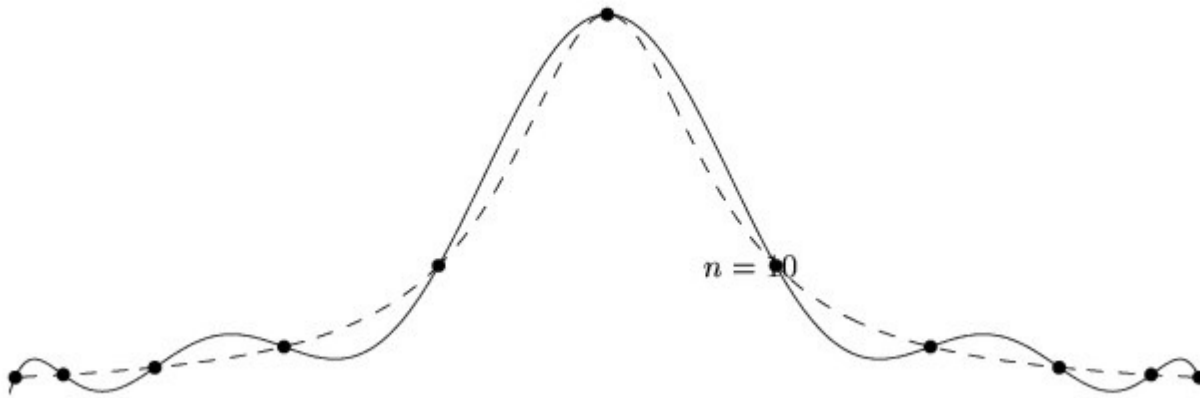


Dérivées d'ordre 6, 11,  
16 et 21 de la fonction  
de Runge

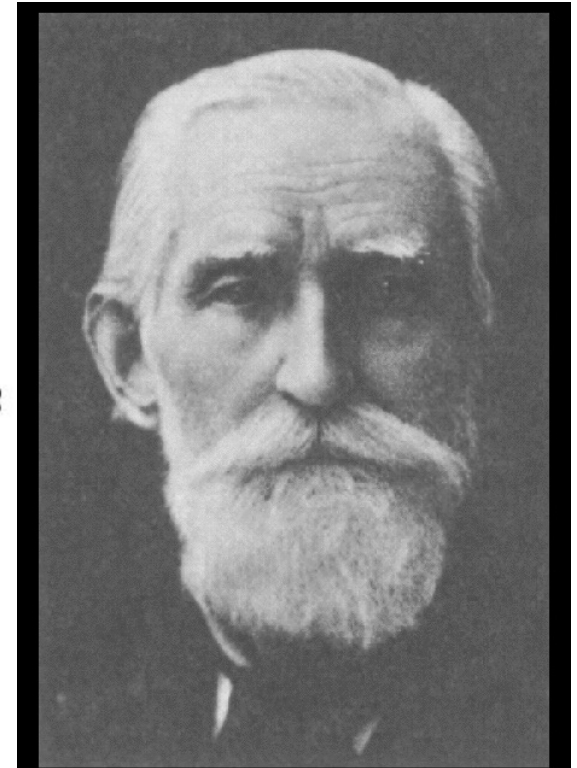
$$e^h(x) = \frac{u^{(n+1)}(\xi(x))}{(n+1)!} (x - X_0)(x - X_1)(x - X_2) \cdots (x - X_n).$$



Parfois, on peut sauver la mise...



*Abscisses de Chebyshev*

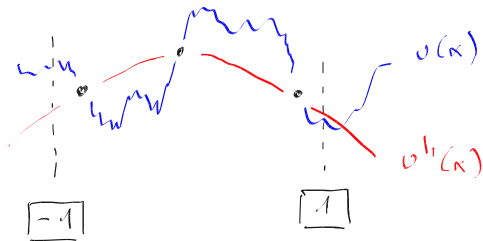


ПАФНУТИЙ ЛЬВОВИЧ ЧЕБЫШЕВ

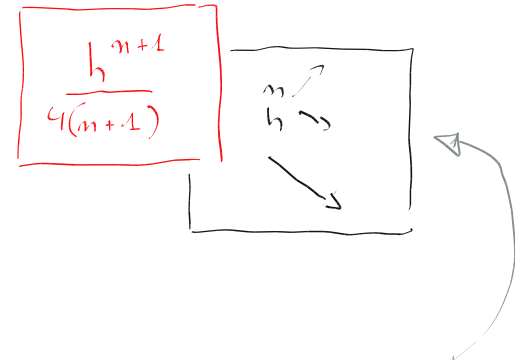
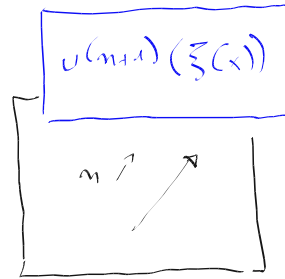
Pafnuty Lvovitch Chebyshev (1821-1894)

# Abscisses de Chebychev

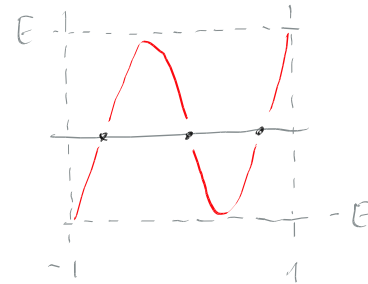
$$\underbrace{|u(x) - u^h(x)|}_{e^h(x)} \leq \left| \frac{u^{(n+1)}(\xi(x))}{(n+1)!} \right| \underbrace{|(x-X_0)(x-X_1)\dots(x-X_n)|}_{\leq \frac{n! h^{n+1}}{4}}$$



ESTIMATION ASYMPTOTIQUE DE L'ERREUR  
 $h \rightarrow 0$



$$X_i = \cos \left[ \frac{(2i+1)\pi}{2(n+1)} \right]$$



DIMINUER  
 CELI  
 LE PLUS  
 EFFICACEMENT  
 POSSIBLE



$$\left( (e^h)'(x) \right)^2 (1-x^2) = (n+1)^2 (E^2 - (e^h(x))^2)$$

CAR  $e(\pm 1) = \pm E$

$$e^h(x) = E \cos \left[ (n+1) \underbrace{\arccos(x)}_{\theta} \right]$$

$T_{n+1}(x)$

$$e' \sqrt{1-x^2} = \pm (n+1) \sqrt{E^2 - e^2}$$

$$\frac{e'}{E} \frac{1}{\sqrt{1-(\frac{e}{E})^2}} = \pm (n+1) \frac{1}{\sqrt{1-x^2}}$$

$$\left( \arccos \left( \frac{e}{E} \right) \right)' = \pm (n+1) \left( \arccos(x) \right)'$$

$$\arccos \left( \frac{e}{E} \right) = \pm (n+1) \arccos(x) + C$$

$X_i$  ZEROS DE  $T_{n+1}(x)$

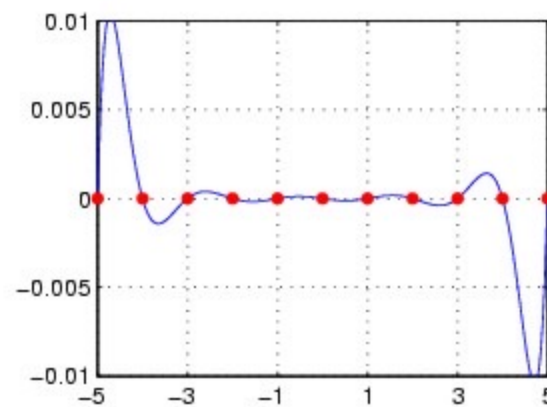
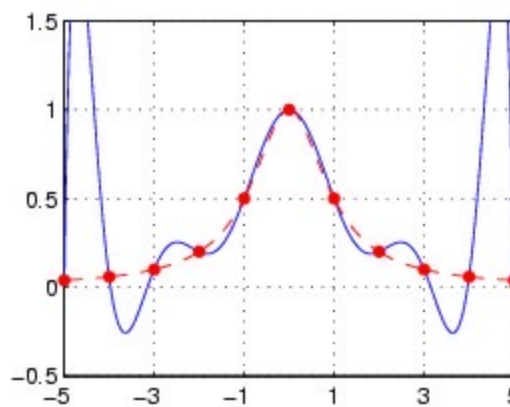
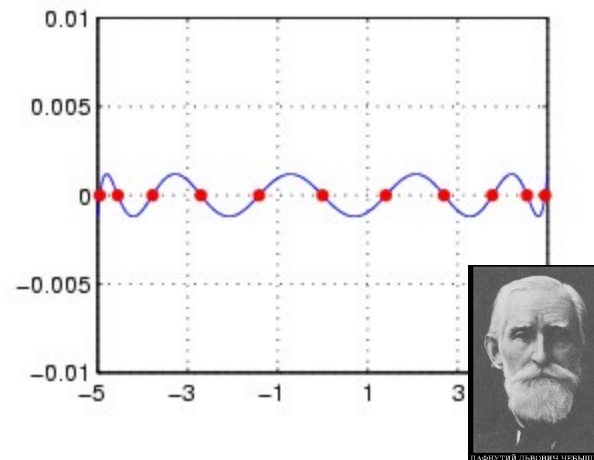
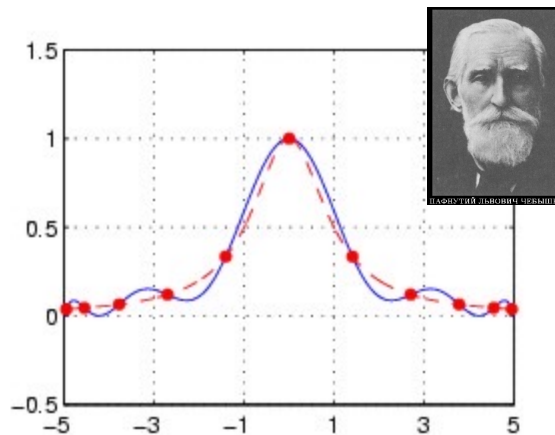
$$0 = \cos \left[ (n+1) \arccos(X_i) \right]$$

$$\pi/2 + i\pi = (n+1) \arccos(X_i)$$

$$X_i = \cos \left[ \frac{(2i+1)\pi}{2(n+1)} \right]$$

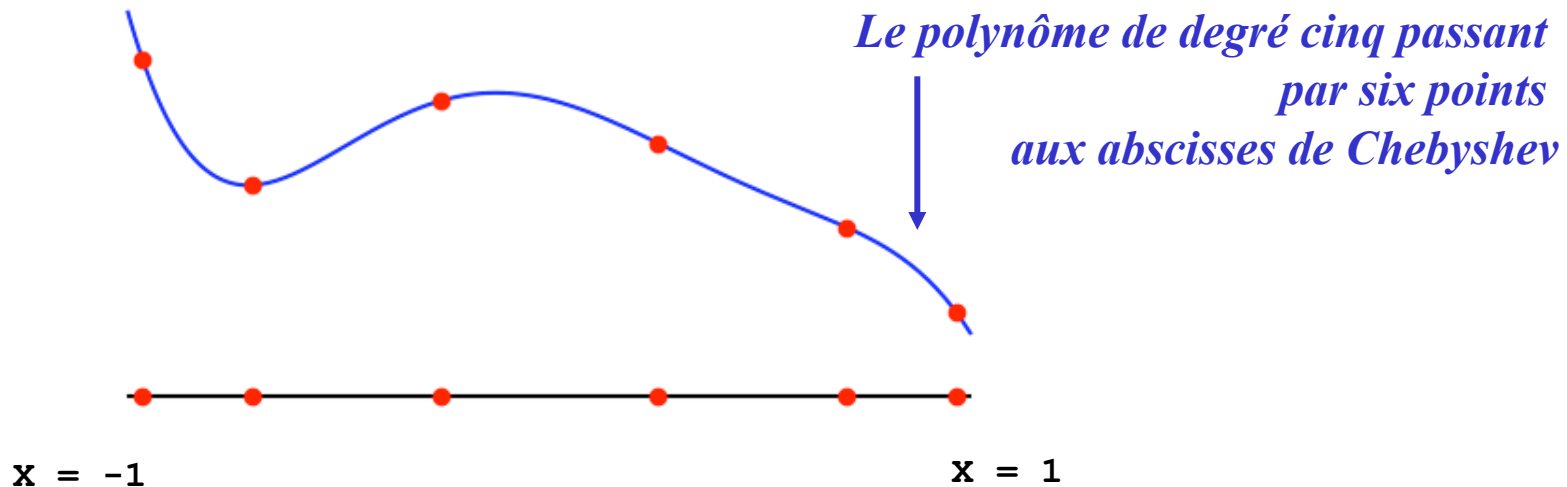
**Polynômes  
de Chebychev**

Why  
does  
it work ?



$$e^h(x) = \frac{u^{(n+1)}(\xi(x))}{(n+1)!} (x - X_0)(x - X_1)(x - X_2) \cdots (x - X_n).$$

# Six points aux abscisses de Chebyshev....



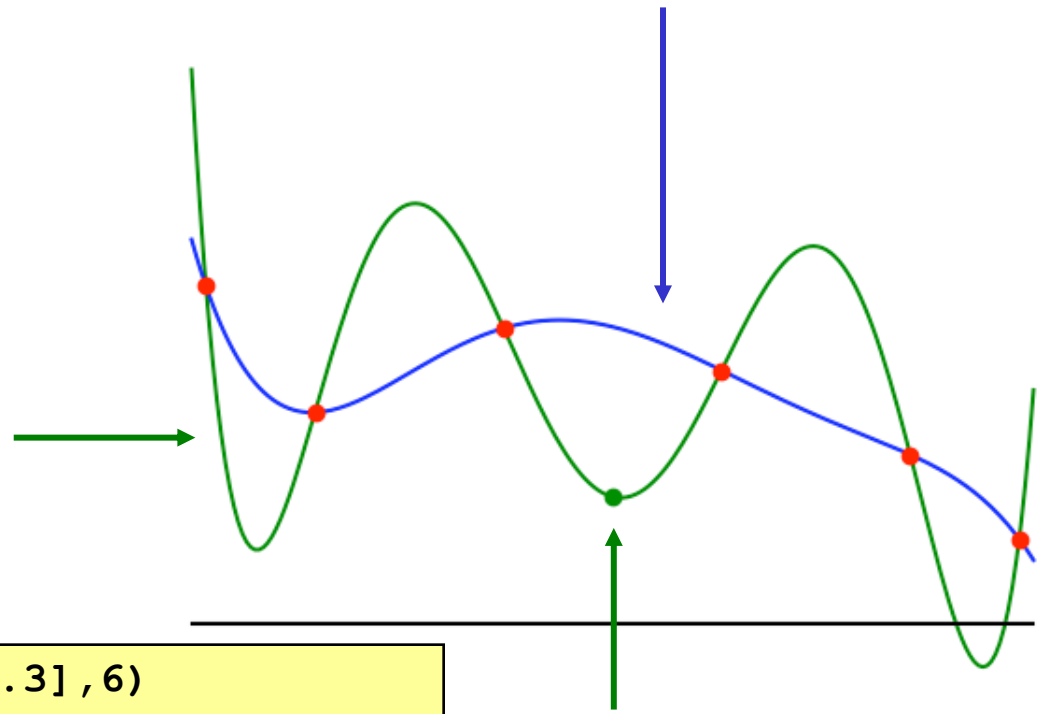
```
n = 5
X = cos(pi * (2*arange(0,n+1) + 1) / ((n+1) * 2))
U = [0.2,0.4,0.6,0.7,0.5,0.8]

puh = polyfit(X,U,5)
x = linspace(-1,1,200)
uh = polyval(puh,x)
plt.plot(x,uh,'-b')
plt.plot(X,U,'or')
```

# Ajoutons un septième point !

*Le polynôme de degré cinq passant par six points  
aux abscisses de Chebyshev*

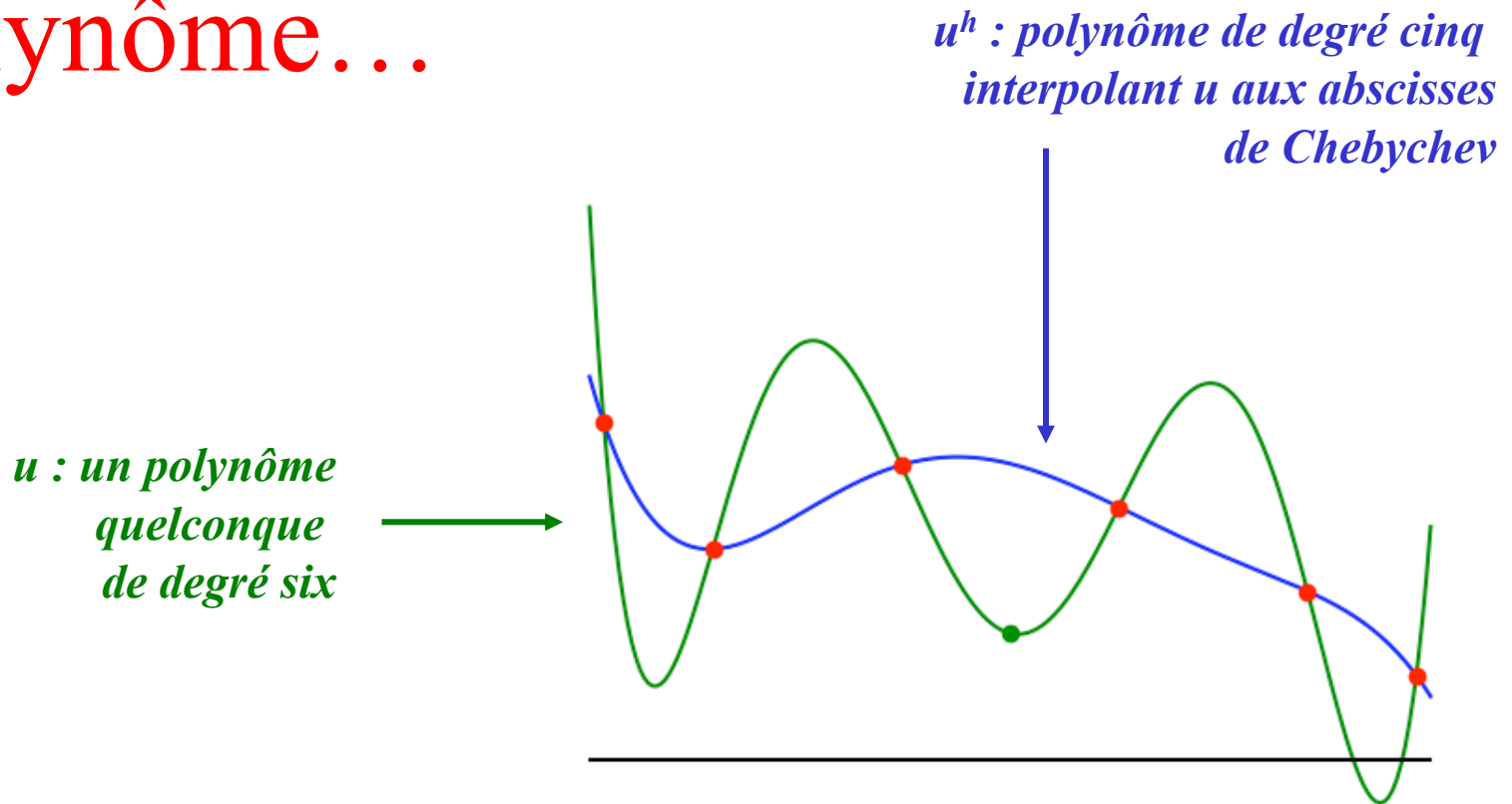
*Le polynôme de degré six  
passant par six points  
aux abscisses de Chebyshev  
et par le septième point*



*Le septième point*

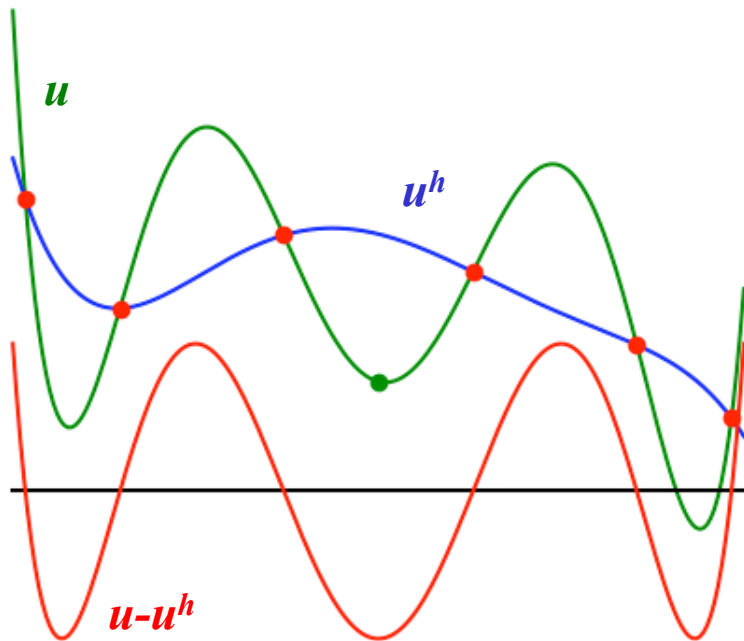
```
pu = polyfit([*X,0],[*U,0.3],6)
u = polyval(pu,x)
plt.plot(x,u,'-g')
plt.plot([0],[0.3],'og')
```

# Interpolons un polynôme par un polynôme...

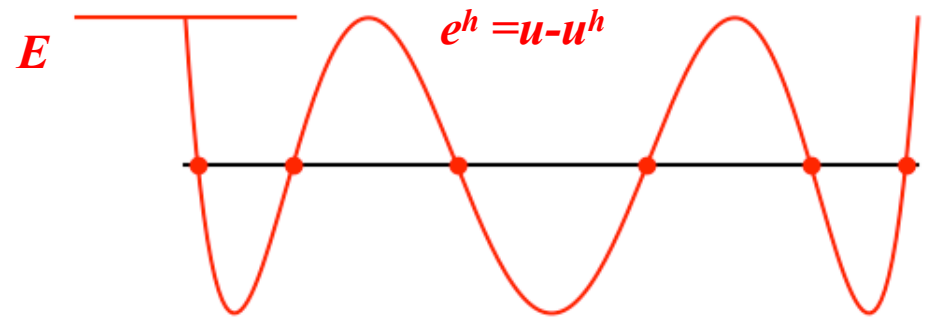


...c'est bête, je sais :-)





```
error = u - uh
E = error[0]
plt.plot(x,error,'-r');
```

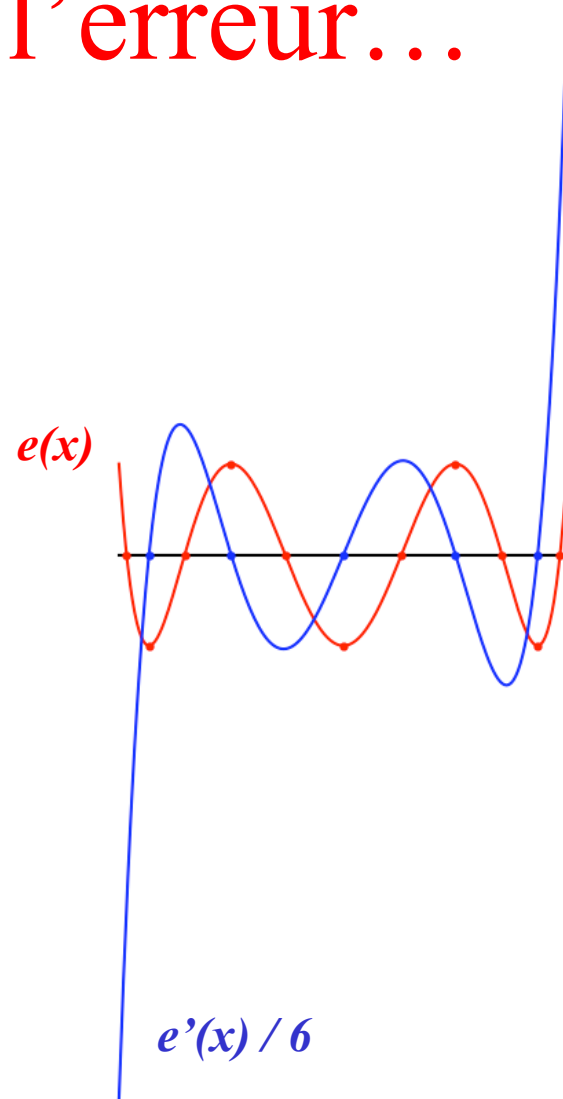


Erreur  
d'interpolation

# Dérivons et divisons l'erreur...

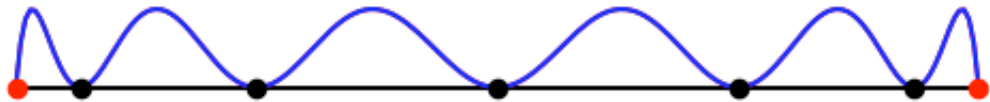
```
peh = pu - [0,*puh]
eh = polyval(peh, x)
plt.plot(x,eh,'-r')

pdeh = peh * [6,5,4,3,2,1,0]
pdeh = pdeh[0:-1]
deh = polyval(pdeh,x)/6
plt.plot(x,deh,'-b')
```



# Et encore quelques petites manipulations...

$$(e'(x))^2 (1 - x^2) = (n + 1)^2 (E^2 - e^2(x))$$



```
Xd = roots(pdeh)
Ed = polyval(peh,Xd)
E = Ed[0]

plt.plot(x,E**2-eh**2,'-r')
plt.plot(x,(1-x**2)*(deh**2),'-b')
plt.plot(Xd,zeros(size(Xd)),'ok')
plt.plot([-1,1],[0,0],'or')
```

# Une solution analytique d'une équation différentielle ?

$$(e'(x))^2 (1 - x^2) = (n + 1)^2 (E^2 - e^2(x))$$

↓

$$\frac{\frac{e'(x)}{E}}{\sqrt{1 - \left(\frac{e}{E}\right)^2}} = \pm(n + 1) \frac{1}{\sqrt{1 - x^2}}$$

```
>>> from sympy import *  
>>> x = symbols('x')  
>>> f = 1/sqrt(1-x**2)  
>>> integrate(f)  
asin(x)
```

# Et si on dérive la primitive...

```
>>> from sympy import *
>>> x = symbols('x')
>>> f = 1/sqrt(1-x**2)
>>> integrate(f)
asin(x)
>>> diff(asin(x))
1/sqrt(-x**2 + 1)
>>> diff(acos(x))
-1/sqrt(-x**2 + 1)
```

Une petite  
solution  
analytique  
comme le  
faisaient  
les anciens...

$$(e'(x))^2(1-x^2) = (n+1)^2(E^2 - e^2(x))$$

↓

$$\frac{\frac{e'(x)}{E}}{\sqrt{1 - \left(\frac{e}{E}\right)^2}} = \pm(n+1) \frac{1}{\sqrt{1-x^2}}$$

↓

$$\arccos\left(\frac{e(x)}{E}\right) = \pm((n+1)\arccos(x) + C)$$

↓

En vertu de la parité du cosinus !

$$e(x) = E \cos((n+1)\arccos(x) + C)$$

↓

En imposant que  $e(1) = E$

$$e(x) = E \underbrace{\cos((n+1)\arccos(x))}_{T_{n+1}(x)}$$

*Polynôme de Chebyshev de degré  $n+1$   
Drôle d'expression pour un polynôme, non ?*

**Théorème 1.2.**

*Les polynômes de Chebyshev  $T_{n+1}(x) = \cos((n+1) \arccos(x))$  définis sur l'intervalle  $[-1, 1]$  satisfont la relation de récurrence*

$$T_{i+1}(x) = 2x T_i(x) - T_{i-1}(x), \quad i = 1, 2, 3, \dots,$$

*avec  $T_0(x) = 1$  et  $T_1(x) = x$ .*

# Calcul des polynômes de Chebyshev : formule de récurrence

*Démonstration :* Définissons  $\theta = \arccos(x)$  et écrivons :

$$\begin{aligned} T_{i+1}(x) &= \cos((i+1)\theta) \\ &= \cos(\theta) \cos(i\theta) - \sin(\theta) \sin(i\theta) \end{aligned}$$

$$\begin{aligned} T_{i-1}(x) &= \cos((i-1)\theta) \\ &= \cos(\theta) \cos(i\theta) + \sin(\theta) \sin(i\theta) \end{aligned}$$

---

$$\begin{aligned} T_{i+1}(x) + T_{i-1}(x) &= 2 \cos(\theta) \cos(i\theta) \\ &= 2x T_i(x) \end{aligned}$$

□

# Abscisses de Chebyshev

$$0 = \overbrace{\cos((n+1)\arccos(X_i))}^{T_{n+1}(X_i)} \quad i = 0, \dots, n$$

↓

$$\frac{\pi/2 + i\pi}{(n+1)} = \arccos(X_i) \quad i = 0, \dots, n$$

↓

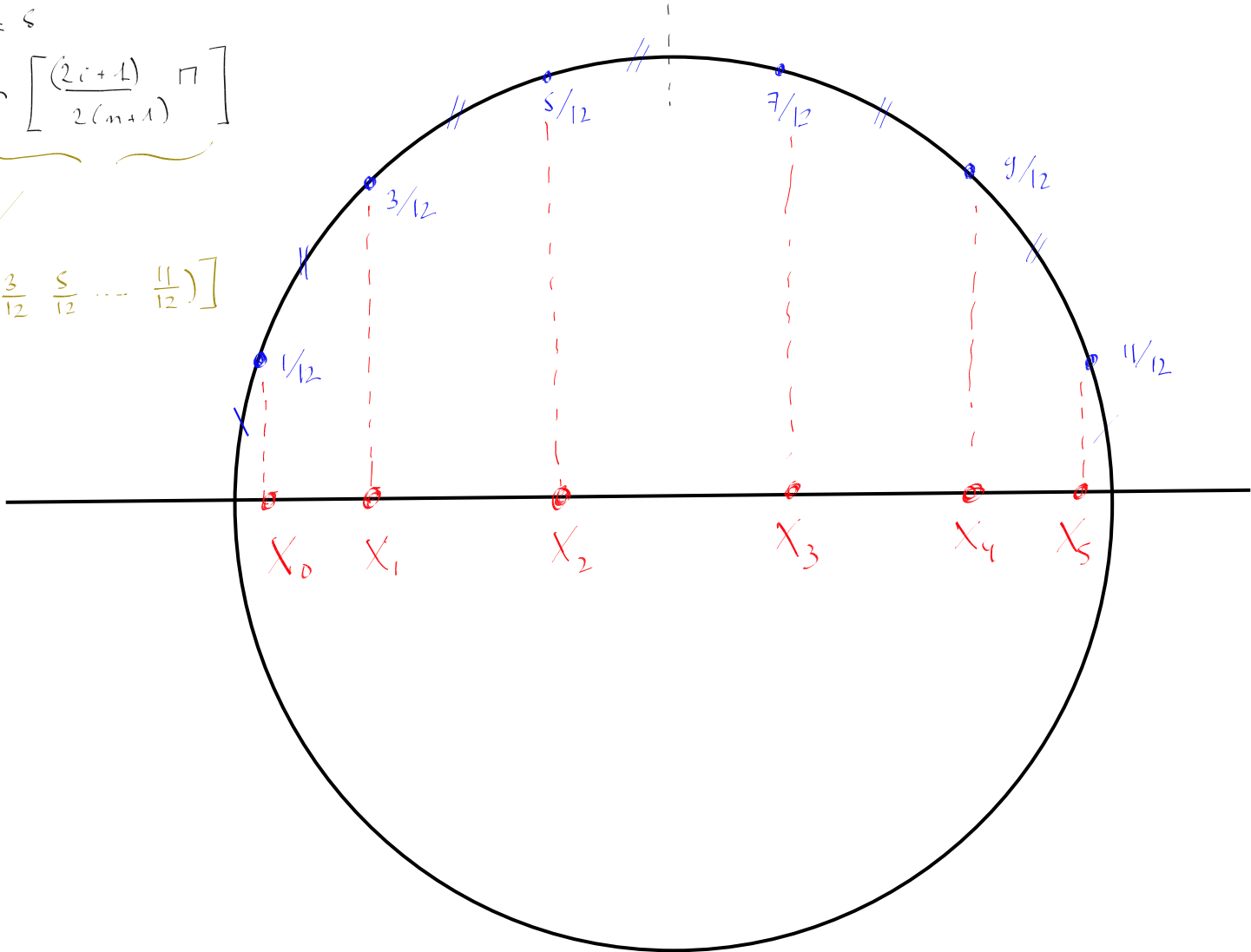
$$\cos\left(\frac{(2i+1)\pi}{2(n+1)}\right) = X_i \quad i = 0, \dots, n$$



$$n = 6$$

$$X_i = \cos \left[ \frac{(2i+1)\pi}{2(n+1)} \right]$$

$$\cos \left[ \pi \left( \frac{1}{12}, \frac{3}{12}, \frac{5}{12}, \dots, \frac{11}{12} \right) \right]$$



**Abscisses  
de Chebychev**

# Interpolation polynomiale : bilan

❑ Pour une fonction  $u(x)$  très régulière : **fonction cosinus**

*Convergence de l'interpolation polynomiale*

❑ Pour une fonction  $u(x)$  suffisamment régulière : **fonction de Runge**

*Divergence pour des abscisses équidistantes*

*Convergence pour les abscisses de Chebyshev*

❑ Pour une fonction  $u(x)$  peu régulière : **fonction échelon**

*Divergence !*

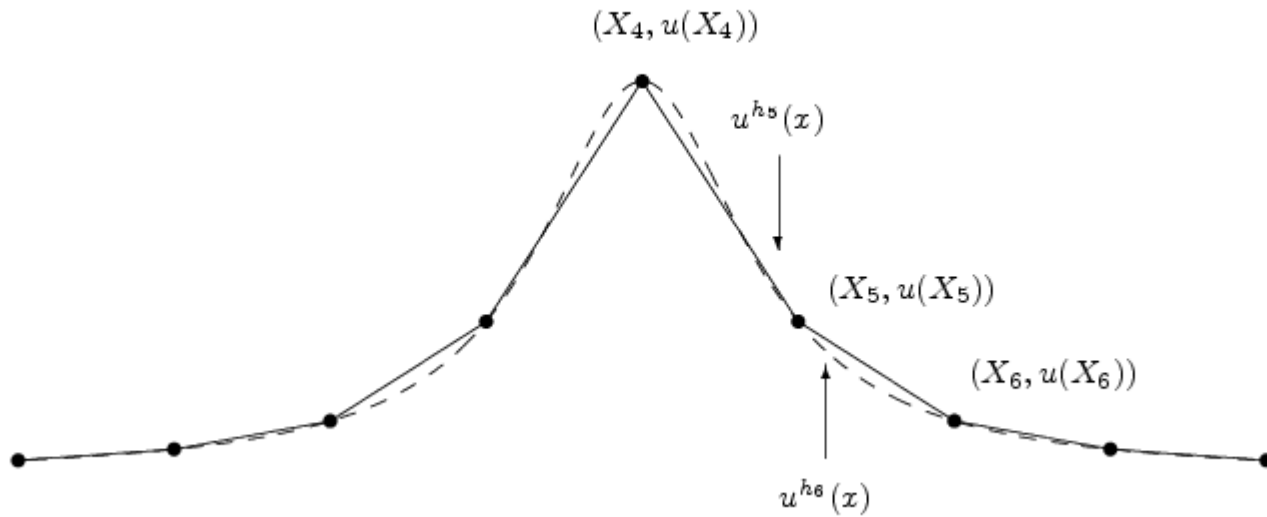
*Eviter l'interpolation polynomiale de degré élevé*



**Idée :**

*Utiliser une interpolation par morceaux  
composée des polynômes de degré bas !*

# Interpolation linéaire par morceaux



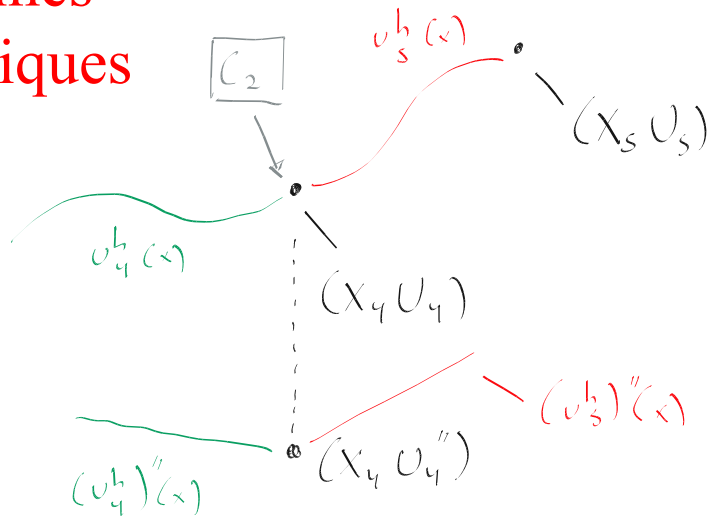
# Splines cubiques

$$v_s^h(x) = a_3 x^3 + a_2 x^2 + a_1 x + a_0$$

$n+1$  POINTS

$n$  FONCTIONS

↳  $4n$  COEFFICIENTS



$$v_4^h(X_4) = U_4 = v_5^h(X_4)$$

$$(v_4^h)'(X_4) = (v_5^h)'(X_4) \neq (v)''(X_4)$$

$$(v_4^h)''(X_4) = (v_5^h)''(X_4) \neq (v)''(X_4)$$

$$2(n-1) + 2(n-1) + 2$$

IL Y A

$4n - 2$

CONDITIONS

IL MANQUE

2 CONDITIONS

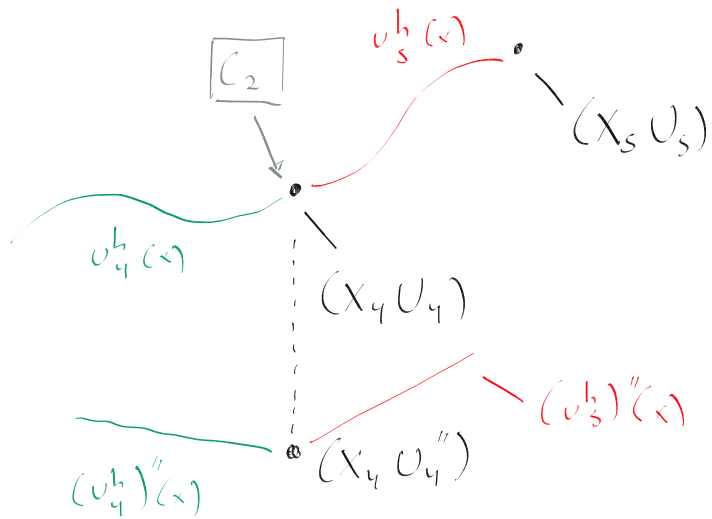
BE CAREFUL

$$U_4'' \neq v''(X_4)$$


$$v''(X_0) = v''(X_n) = 0$$

# Etape 1


## Dérivée seconde ok



$$(u_s^h)''(x) = U_4'' \frac{(x - X_5)}{(X_4 - X_5)} + U_5'' \frac{(x - X_4)}{(X_5 - X_4)}$$



$$\frac{X_5 - x}{h}$$



$$\frac{x - X_4}{h}$$

$$u_s^h = U_4'' \frac{(X_5 - x)^3}{6h} + U_5'' \frac{(x - X_4)^3}{6h} + \underbrace{A \frac{(X_5 - x)}{h}}_{+ Cx + D} + \underbrace{B \frac{(x - X_4)}{h}}_{+ D}$$

$$U_4 = U_4'' \frac{h^2}{6} + A$$

$$A = U_4 - U_4'' \frac{h^2}{6}$$

$$B = U_5 - U_5'' \frac{h^2}{6}$$

## Etape 2

### Interpolation ok

Etape 3

$$U_s^h = U_4'' \frac{(X_s - x)^3}{6h} + U_5'' \frac{(x - X_4)^3}{6h} + A \frac{(X_s - x)}{h} + B \frac{(x - X_4)}{h}$$

Dérivée première ok

$$(U_4^h)'(X_4) = (U_5^h)'(X_4)$$

$$= U_4'' \underbrace{\frac{-3h^2}{6h}}_{\left[ \frac{(X_s - x)^3}{6h} \right]'_{x=X_4}} - \frac{A}{h} + \frac{B}{h} = -3 \frac{(X_s - x)^2}{6h} \Big|_{x=X_4}$$

$$\frac{h}{2} U_4'' + \left[ \frac{U_4 - U_3}{h} \right] - \left[ \frac{U_4'' - U_3''}{h} \right] \frac{h^2}{6} = -\frac{h}{2} U_4'' + \left[ \frac{U_5 - U_4}{h} \right] - \left[ \frac{U_5'' - U_4''}{h} \right] \frac{h^2}{6}$$

$$\left[ \frac{U_5 - 2U_4 + U_3}{h} \right] = \frac{h}{6} \left[ U_5'' + 4U_4'' + U_3'' \right]$$

$$A = U_4 - U_4'' \frac{h^2}{6}$$

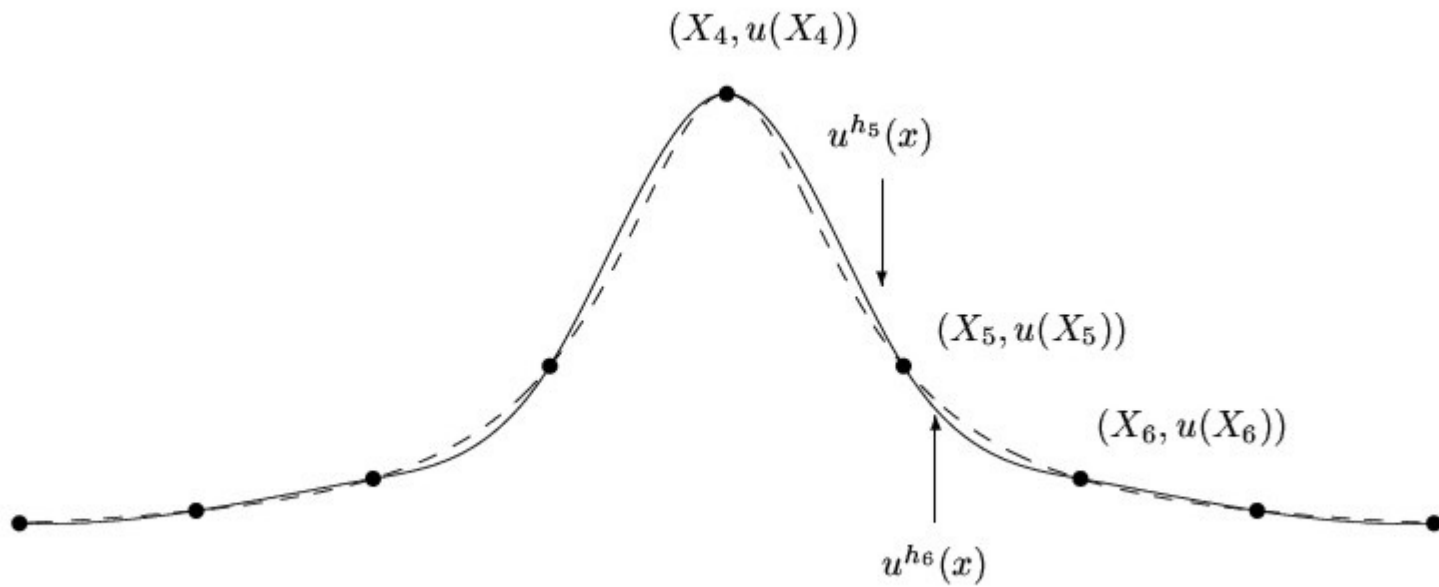
$$B = U_5 - U_5'' \frac{h^2}{6}$$



# Interpolation par splines cubiques

$$u^{h_i}(x) = a_i + b_i x + c_i x^2 + d_i x^3 \quad i = 1, 2, \dots, n$$

*4n coefficients  
inconnus*





# Comment trouver les coefficients ?

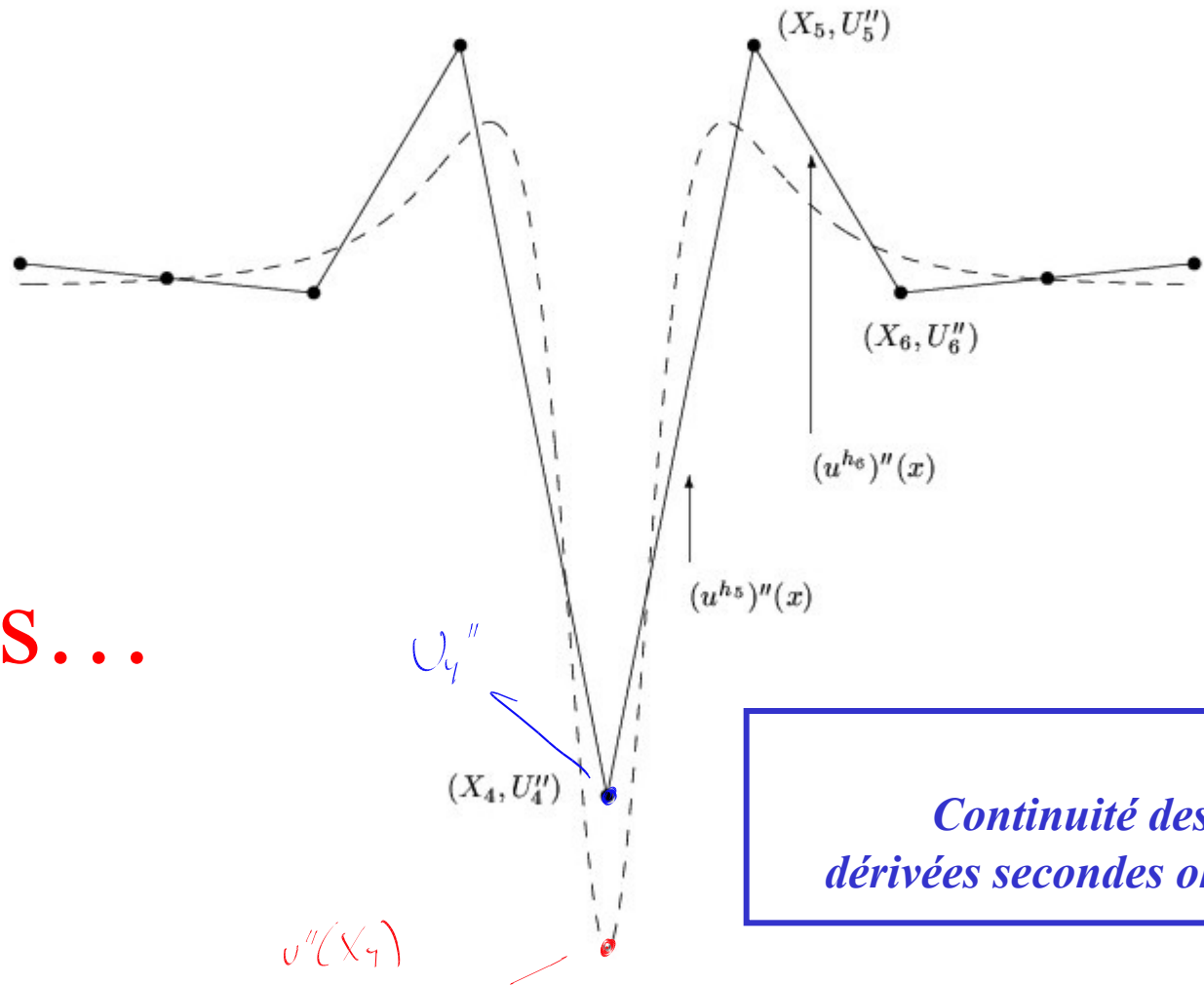
$$\begin{aligned} u^{h_1}(X_0) &= U_0 \\ u^{h_n}(X_n) &= U_n \end{aligned}$$

$$\begin{aligned} u^{h_i}(X_i) &= U_i & i = 1, \dots, n-1 \\ u^{h_{i+1}}(X_i) &= U_i & i = 1, \dots, n-1 \end{aligned}$$

$$\begin{aligned} (u^{h_i})'(X_i) &= (u^{h_{i+1}})'(X_i) & i = 1, \dots, n-1 \\ (u^{h_i})''(X_i) &= (u^{h_{i+1}})''(X_i) & i = 1, \dots, n-1 \end{aligned}$$

*4n-2 conditions*

$$(u^{h_i})'' = U_{i-1}'' \frac{(x - X_i)}{(X_{i-1} - X_i)} + U_i'' \frac{(x - X_{i-1})}{(X_i - X_{i-1})}$$



Ecrivons...

# Intégrons...

$$(u^{h_i})'' = U_{i-1}'' \frac{(X_i - x)}{h_i} + U_i'' \frac{(x - X_{i-1})}{h_i}$$

En intégrant deux fois,

$$(u^{h_i}) = U_{i-1}'' \frac{(X_i - x)^3}{6h_i} + U_i'' \frac{(x - X_{i-1})^3}{6h_i} + A_i \frac{(X_i - x)}{h_i} + B_i \frac{(x - X_{i-1})}{h_i}$$

$$U_{i-1} = U_{i-1}'' \frac{h_i^3}{6h_i} + A_i \frac{h_i}{h_i} \quad \text{et} \quad U_i = U_i'' \frac{h_i^3}{6h_i} + B_i \frac{h_i}{h_i}$$

$$A_i = U_{i-1} - \frac{U_{i-1}'' h_i^2}{6}$$

$$B_i = U_i - \frac{U_i'' h_i^2}{6}$$

*Continuité de la fonction ok*

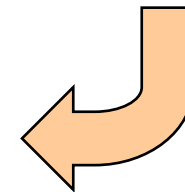
# Calculons...

*Continuité des  
dérivées premières ok*

$$\begin{aligned}
 (u^{h_i})'(X_i) &= (u^{h_{i+1}})'(X_i) \\
 \downarrow \\
 \frac{U_i'' h_i}{2} + \frac{(U_i - U_{i-1})}{h_i} - \frac{(U_i'' - U_{i-1}'') h_i}{6} &= -\frac{U_i'' h_{i+1}}{2} + \frac{(U_{i+1} - U_i)}{h_{i+1}} - \frac{(U_{i+1}'' - U_i'') h_{i+1}}{6} \\
 \frac{(2U_i'' + U_{i-1}'') h_i}{6} + \frac{(U_i - U_{i-1})}{h_i} &= \frac{(U_{i+1} - U_i)}{h_{i+1}} - \frac{(U_{i+1}'' + 2U_i'') h_{i+1}}{6}
 \end{aligned}$$

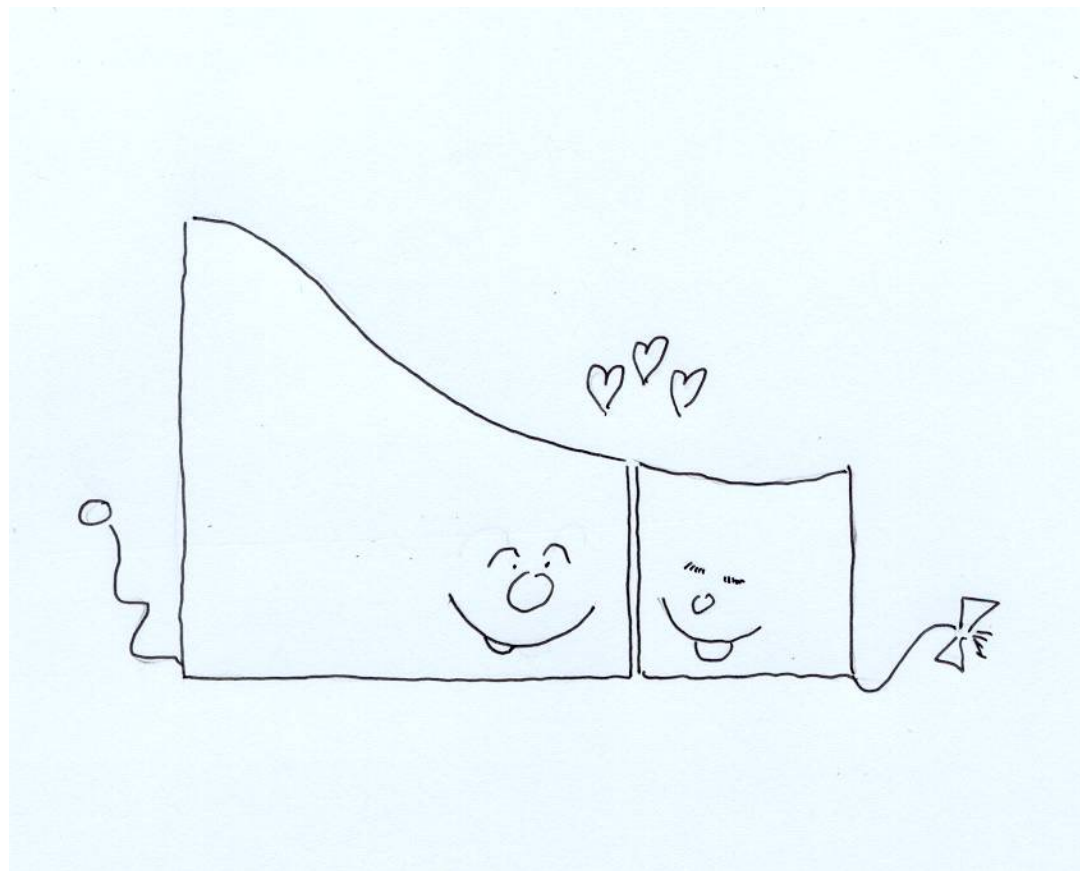
$$\frac{h_i}{6} U_{i-1}'' + \frac{2(h_i + h_{i+1})}{6} U_i'' + \frac{h_{i+1}}{6} U_{i+1}'' = \frac{(U_{i+1} - U_i)}{h_{i+1}} - \frac{(U_i - U_{i-1})}{h_i}$$

$i = 1, \dots, n-1$





Ou de manière plus  
poétique...



```

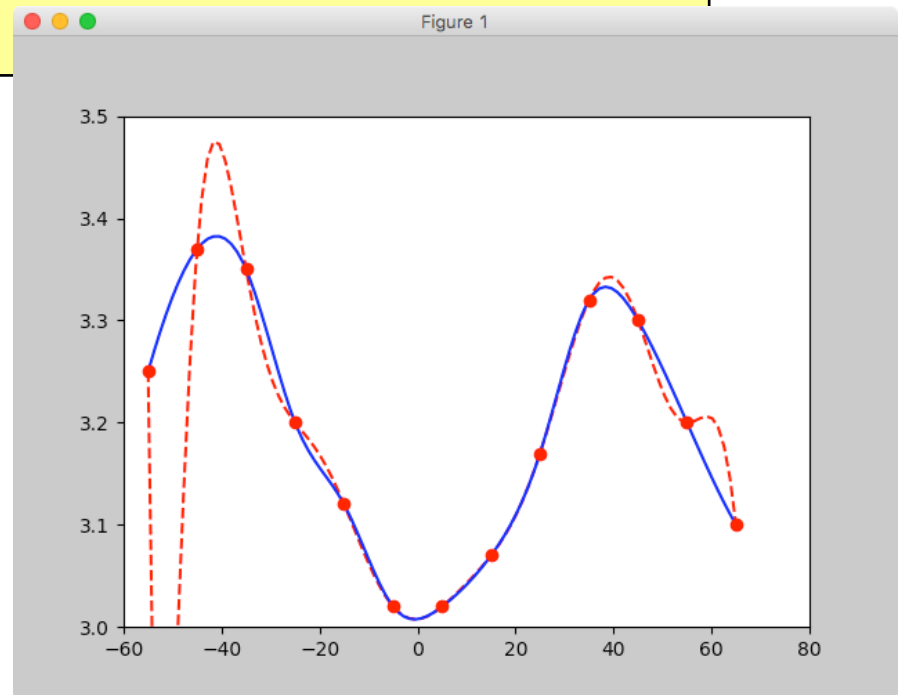
from numpy import *
from scipy.interpolate import CubicSpline as spline
from matplotlib import pyplot as plt

X = arange(-55,70,10)
U = [3.25, 3.37, 3.35, 3.20, 3.12, 3.02, 3.02,
      3.07, 3.17, 3.32, 3.30, 3.20, 3.10]
x = linspace(X[0],X[-1],100)
uhLag = polyval(polyfit(X,U,len(X)-1),x)
uhSpl = spline(X,U)

plt.plot(x,uhLag,'--r',x,uhSpl(x),'-b')
plt.plot(X,U,'or')

```

# Exemple



# A quoi servent les méthodes numériques ?

End of the Millenium Question

**Do the Bubbles in a Glass of Guinness Beer Go Up or Down?**

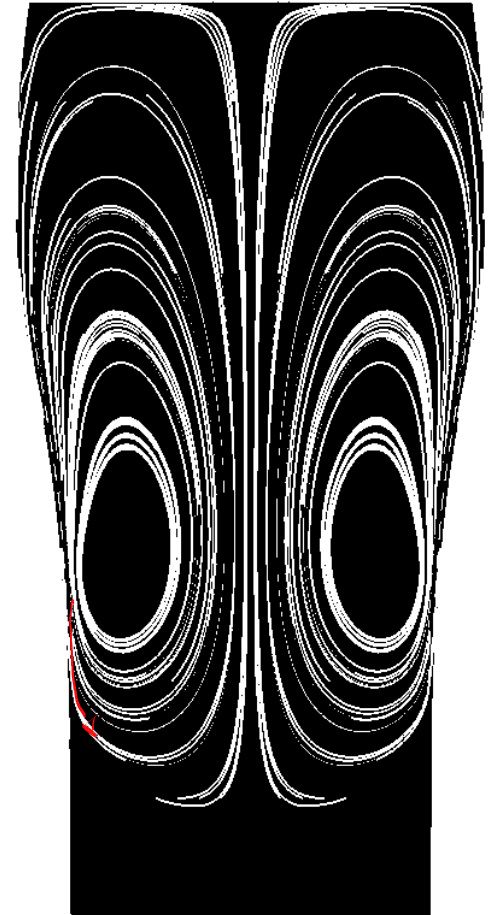


Since time immemorial, mankind has been troubled by natural phenomena that cannot be easily explained. Why do the bubbles in a glass of that venerable dark brew called Guinness appear to travel downward in the glass?

This goes against what we know about the physics of bubbles, or does it?

The answer to this most fundamental question has been locked away for centuries, resisting the direct assault of the most determined philosophers and theoreticians without compassion.

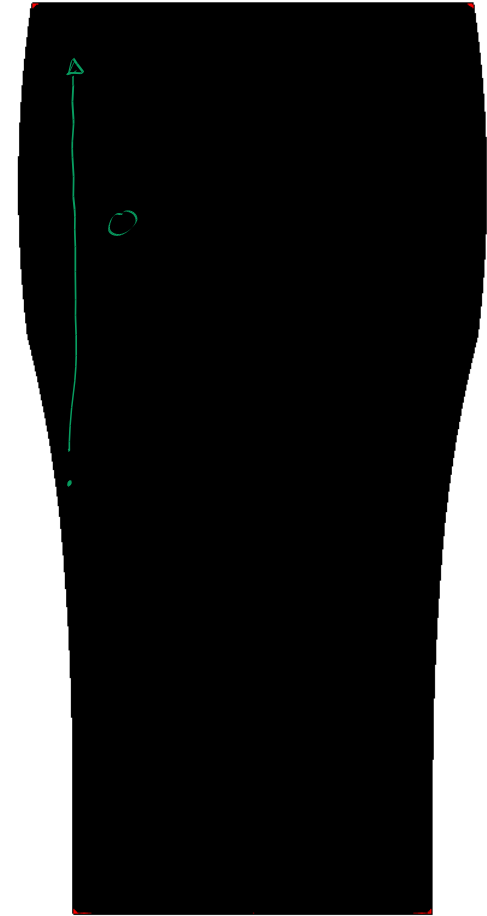
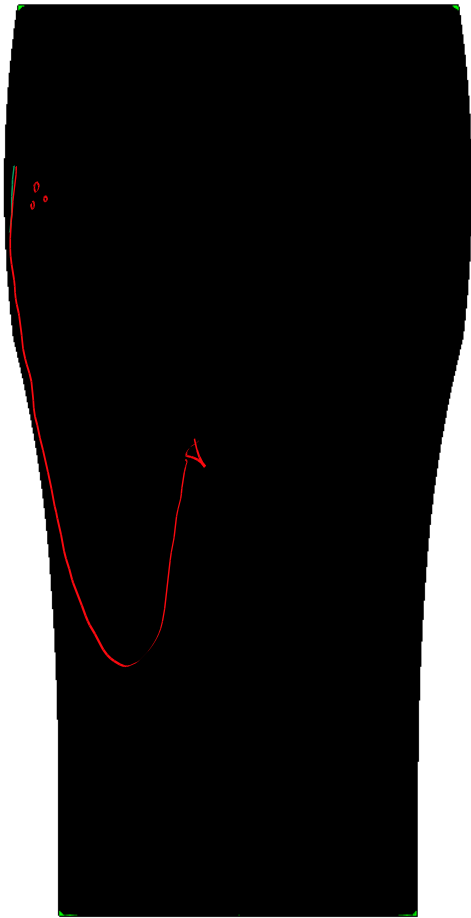
But, with the help of Computational Fluid Dynamics, we can provide a categorical and definitive answer: the bubbles go both up and down.



*Fletcher et al. (1999)*  
*CANCES-UNSW Australia*  
*Fluent United States*



# La réponse des scientifiques...



**Bubble tracks show that the 1 mm bubbles move steadily upwards while the 60 micron bubbles are dragged downwards near the side of the glass.**

# Python for dummies !

## Exécution et soumission d'un programme sur le serveur...

Deadline : February 15 2023 23:59:59.

Now : February 14 2023 22:28:36.

```
1 from numpy import *
2 from numpy.linalg import solve
3 #
4 # TOUTE AUTRE INSTRUCTION CONTENANT import / from SERA AUTOMATIQUEMENT SUPPRIMEE
5 #
6
7 def padeInterpolationCompute(X,U):
8
9 #
10 # A COMPLETER / MODIFIER
```

Position: Ln 1, Ch 1      Total: Ln 25, Ch 305



Soumettre le programme

Voir le diagnostic

Valider son programme

Date limite pour le problème : 15/Fev/2023 23:59:59  
et nous sommes aujourd'hui : 15/Fev/2023 10:30:00...