



NEWTON :  $x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$  avec  $f(x) = x^3 - 8$ .  
 $f'(x) = 3x^2$

$$x_{n+1} = x_n - \frac{x_n^3 - 8}{3x_n^2} = \frac{2x_n}{3} + \frac{8}{3x_n^2}$$

$$x_0 = 3.$$

$$x_1 = \frac{2x_0}{3} + \frac{8}{3x_0^2} = 2 + \frac{8}{27} = 2,2963.$$

$$x_2 = \frac{2x_1}{3} + \frac{8}{3x_1^2} = 2,0366.$$

$$x_3 = \frac{2x_2}{3} + \frac{8}{3x_2^2} = 2,0007.$$

$$x_4 = 2,0000.$$

SECANTE :  $x_{n+1} = x_n - \frac{f(x_n)(x_n - x_{n-1})}{f(x_n) - f(x_{n-1})}$   $x_0 = 0$   
 $x_1 = 3.$

$$x_2 = x_1 - \frac{f(x_1)(x_1 - x_0)}{f(x_1) - f(x_0)} = 3 - \frac{19(3-0)}{19+8} = 0,8889.$$

$f(x_2) = -7,2977$

$$x_3 = x_2 - \frac{f(x_2)(x_2 - x_1)}{f(x_2) - f(x_1)} = 0,8889 - \frac{-7,2977(-2,111)}{-7,2977 - 19}$$

$f(x_3) = -4,7927$

$$= 1,4767$$

$$x_4 = x_3 - \frac{f(x_3)(x_3 - x_2)}{f(x_3) - f(x_2)} = 1,4767 - \frac{-4,7927 \times 0,5858}{2,5050} = 2,5956$$

Exercice 3

$$\begin{cases} y'(t) = 1 + t - y(t) \\ y(0) = 1 \end{cases} \quad f(t, y)$$

① EULER PROGRESSIF :  $h = 0,6$      $t_0 = 0$      $y_0 = 1$ .

•  $t_1 = 0,6$      $y_1 = y_0 + h f(t_0, y_0)$   
 $y_1 = 1 + 0,6 \times (1 + 0 - 1) = 1$

•  $t_2 = 1,2$      $y_2 = y_1 + h f(t_1, y_1)$   
 $y_2 = 1 + 0,6 \times (1 + 0,6 - 1) = 1,36$

EULER MODIFIEE:  $\hat{y}_n = y_n + h f(t_n, y_n)$   
 $t_{n+1} = t_n + h$   
 $y_{n+1} = y_n + \frac{h}{2} (f(t_n, y_n) + f(t_{n+1}, \hat{y}_n))$

•  $\hat{y}_0 = y_0 + h f(t_0, y_0) = 1$   
 $t_1 = 0,6$

$y_1 = y_0 + \frac{h}{2} (f(t_0, y_0) + f(t_1, \hat{y}_1))$   
 $= 1 + 0,3 (0 + (1 + 0,6 - 1)) = 1 + 0,3 \times 0,6 = 1,18$

•  $\hat{y}_1 = y_1 + h f(t_1, y_1) = 1,18 + 0,6 \times (1 + 0,6 - 1,18) = 1,432$

$t_2 = 1,2$

$y_2 = y_1 + \frac{h}{2} (f(t_1, y_1) + f(t_2, \hat{y}_2)) = 1,18 + 0,3 \times (1,6 - 1,18 + (1 + 1,2 - 1,432)) = 1,5364$

② Euler progressif: ordre 1.

Euler modifiée: ordre 2.

③  $y(t_{n+1}) = y(t_n) + h y'(t_n) + \frac{h^2}{2} y''(t_n) + o(h^3)$      $f(t, y) = 1 + t - y$

avec  $y'(t_n) = f(t_n, y_n)$  et  $y''(t_n) = \frac{d}{dt} f(t_n, y_n)$

$= \frac{\partial f}{\partial y} \frac{\partial y}{\partial t} + \frac{\partial f}{\partial t} = 1 - y'(t)$

$= 1 - f(t_n, y_n)$

$$\text{donc } y(t_{n+1}) = y(t_n) + hf(t_n, y_n) + \frac{h^2}{2} (1 - f(t_n, y_n)) + o(h^3)$$

$$y(t_{n+1}) = y(t_n) + ha + \frac{h^2}{2} b \quad \text{avec } a = f(t_n, y_n) \\ b = 1 - f(t_n, y_n).$$

$$\Rightarrow a = 1 + t - y.$$

$$b = 1 - (1 + t - y) = y - t.$$

$$\textcircled{a} \cdot t_1 = 0,6.$$

$$y_1 = y_0 + ah + \frac{h^2}{2} b \quad \text{avec } a = 1 + t_0 - y_0 = 1 - 1 = 0. \\ b = y_0 - t_0 = 1$$

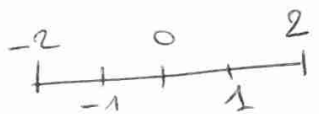
$$y_1 = 1 - 0 \times 0,6 + \frac{0,6^2}{2} \times 1 = \textcircled{1,18}$$

$$\cdot t_2 = 1,2.$$

$$y_2 = y_1 + ah + \frac{h^2}{2} b \quad \text{avec } a = 1 + t_1 - y_1 = 1 + 0,6 - 1,18 = 0,42 \\ b = y_1 - t_1 = 1,18 - 0,6 = 0,58$$

$$y_2 = 1,18 + 0,42 \times 0,6 + \frac{0,6^2}{2} \times 0,58 = \textcircled{1,5366}.$$

Exercice  $\textcircled{4}$ .  $I = \int_{-2}^2 \frac{1}{1+t^2} dt.$

Q1) SIMPSON COMPOSITE sur 2 sous intervalles  $m=2$ . 

$$I_{2,2} = \frac{h}{6} \left[ f(x_0) + 2 \sum_{k=1}^{m-1} f(x_k) + 4 \sum_{k=0}^{m-1} f(T_k) + f(x_m) \right]$$

$$I_{2,2} = \frac{2}{6} \left( \underbrace{f(-2)}_{\frac{1}{5}} + \underbrace{2f(0)}_1 + 4 \left( \underbrace{f(-1)}_{\frac{1}{2}} + \underbrace{f(1)}_{\frac{1}{2}} \right) + \underbrace{f(2)}_{\frac{1}{5}} \right)$$

$$I_{2,2} = \frac{2}{6} \left( \frac{1}{5} + 2 + 4 + \frac{1}{5} \right) = \frac{1}{3} \left( 6 + \frac{2}{5} \right) = \frac{32}{15} = \textcircled{2,1333}.$$

Q2) Changement de variable:  $I = \int_{-2}^2 \frac{1}{1+t^2} dt$

$$\text{On pose } T = \frac{t}{2} \Rightarrow I = \int_{-1}^1 \frac{1}{1+(2T)^2} 2dT$$

$$I = \int_{-1}^1 \frac{2}{1+4T^2} dT$$

On applique la quadrature de Radau:

$$\int_{-1}^1 f(t) dt \approx \frac{1}{2} f(-1) + \frac{3}{2} f\left(\frac{1}{3}\right) \quad \text{avec } f(t) = \frac{2}{1+4T^2}$$

$$\Rightarrow f(-1) = \frac{2}{5}$$

$$\Rightarrow f\left(\frac{1}{3}\right) = \frac{2}{1+4 \cdot \frac{1}{9}} = \frac{2}{\frac{13}{9}} = \frac{18}{13}$$

$$\Rightarrow I \approx \frac{1}{2} \times \frac{2}{5} + \frac{3}{2} \times \frac{18}{13} = \frac{1}{5} + \frac{27}{13} = \frac{148}{65} = \underline{2,2769}$$

Solution exacte:  $2 \arctan(2) = 2,2163$ .

Primitive de  $\frac{1}{1+t^2}$ :  $\arctan(t)$ .

Exercice (5):

$$\left( \begin{array}{cccc|c} 1 & -1 & 2 & -1 & -8 \\ 2 & -2 & 3 & -3 & -20 \\ 1 & 1 & 1 & 0 & -2 \\ 1 & -1 & 4 & 3 & 4 \end{array} \right) \quad l_1 \leftrightarrow l_2 \quad \left( \begin{array}{cccc|c} \boxed{2} & -2 & 3 & -3 & -20 \\ 1 & -1 & 2 & -1 & -8 \\ 1 & 1 & 1 & 0 & -2 \\ 1 & -1 & 4 & 3 & 4 \end{array} \right)$$

$$\left( \begin{array}{cccc|c} 2 & -2 & 3 & -3 & -20 \\ 0 & 0 & 112 & 112 & 2 \\ 0 & 2 & -112 & 312 & 8 \\ 0 & 0 & 512 & 912 & 14 \end{array} \right) \quad \begin{array}{l} l_2 \leftarrow l_2 - \frac{l_1}{2} \\ l_3 \leftarrow l_3 - \frac{l_1}{2} \\ l_4 \leftarrow l_4 - \frac{l_1}{2} \end{array} \quad l_2 \leftrightarrow l_3 \quad \left( \begin{array}{cccc|c} 2 & -2 & 3 & -3 & -20 \\ 0 & \boxed{2} & -112 & 312 & 8 \\ 0 & 0 & 112 & 112 & 2 \\ 0 & 0 & 512 & 912 & 14 \end{array} \right)$$

$$l_3 \leftrightarrow l_4 \quad \left( \begin{array}{cccc|c} 2 & -2 & 3 & -3 & -20 \\ 0 & 2 & -112 & 312 & 8 \\ 0 & 0 & \boxed{512} & 912 & 14 \\ 0 & 0 & 112 & 112 & 2 \end{array} \right) \quad l_4 \leftarrow l_4 - \frac{l_3 \times 112}{512} = l_4 - \frac{l_3}{5} \quad \left( \begin{array}{cccc|c} 2 & -2 & 3 & -3 & -20 \\ 0 & 2 & -112 & 312 & 8 \\ 0 & 0 & 512 & 912 & 14 \\ 0 & 0 & 0 & -\frac{2}{5} & -\frac{4}{5} \end{array} \right)$$

$$-\frac{2}{5}x_4 = -\frac{4}{5} \Rightarrow x_4 = 2.$$

$$\frac{5}{2}x_3 + 9 = 14 \Rightarrow x_3 = 5 \times \frac{2}{5} = 2$$

$$2x_2 - 1 + 3 = 8 \Rightarrow x_2 = 3$$

$$2x_1 - \cancel{6} + \cancel{6} - 6 = -20 \Rightarrow x_1 = -7$$

$$x = \begin{pmatrix} -7 \\ 3 \\ 2 \\ 2 \end{pmatrix}$$