## CHE656 Course Slides

(10 ${ }^{\text {th }}$ Edition, 2020)

## Modeling in Chemical

## Engineering with MATLAB

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## What Is MATLAB?

- MATLAB = Matrix Laboratory * by The MathWorks, Inc. (www.mathworks.com)
- Originally developed for easy matrix manipulation
- Latest: Version R2020a (Version 9.8)
- Ours: Version R2020a with KMUTT license
- Software program for numerical computations
* Simple arithmetic and function calculations
* Vectors and matrix manipulations


## Introduction

## What Is MATLAB? (Cont'd)

* Equations solving

1. Linear algebraic equations
2. Nonlinear algebraic equations
3. Ordinary differential equations (ODEs)
4. Partial differential equations (PDEs)

* Programming
* Plotting


## Getting Started

- On PCs, click on the MATLAB icon in Desktop
- Terminating a MATLAB session:

1. Click on the "Close Window" button
2. Select Exit MATLAB from the File pulldown menu
3. Press Cntrl+Q on the command line
4. Type exit or quit at the command line
5. Cntrl+C will interrupt a MATLAB task but will not exit the program

## Getting Started (Cont'd)



## Lookfor vs. Help

- The lookfor command searches for functions based on a keyword in the first line of help text
- For example, MATLAB does not have a function named "inverse":
>> help inverse
inverse.m not found. $\quad \Rightarrow$ response from MATLAB
$\gg$ lookfor inverse $\quad \Rightarrow$ will find many matches


## Simple Arithmetic Capabilities

| $\gg$ clc | \% Clear the screen |
| :---: | :--- |
| $\gg$ clear | \%Clear all the variables in session |
| $\gg 2+3$ | \% Simple addition |
| ans $=$ |  |
| 5 |  |
| $\gg 2 * 3$ | \% Simple multiplication |
| ans $=$ |  |
| 6 |  |

## Other Tidbits

$\gg 6 / 3,3 \backslash 6 \quad \%$ Use, to execute more than 1 operation
ans $=$
2
ans $=$
2

The semicolon; will suppress the output but save the result

```
>> 2+3; %Will produce no output but save the result in ans
>> ans % Retrieve the result
ans =
```


## Other Tidbits (Cont'd)

- Use up-arrow to recall previously entered commands $\dagger$
- A statement can be continued onto the next line with 3 or more periods followed by a return

$$
\gg 2+3 \ldots \quad \% \text { Use } 3 \text { periods to continue the next line }
$$

$+10$
ans $=$

## Input and Output Format for Numbers

- All computations in MATLAB are done in double precision ( 16 digits)
- Uses conventional decimal notation
- Scientific notation uses the letter $e$ to specify a power-of-ten scale factor
- Imaginary numbers use either $i$ or $j$ as a suffix


## Input and Output Format for Numbers

- Examples of legal numbers are:

| 3 | -99 | 0.0001 |
| :--- | :--- | :--- |
| 9.6397238 | $1.60210 \mathrm{e}-20$ | 6.02252 e 25 |
| 1 i | -3.14159 j | 3 e 5 i |Format command is used to switch between different display formats.

## Display Output for Numbers with Format

| >> format | \% Default. Same as "format short" |
| :---: | :---: |
| >> format short | \% Scaled fixed point format with 5 digits |
| >> format long | \% Scaled fixed point format with 15 digits |
| >> format shorte | \% Floating point format with 5 digits |
| >> format longe | \% Floating point format with 15 digits |
| >> format shorteng | \% Engineering format that has at least 5 digits and a power that is a multiple of three |
| >> format longeng | \% Engineering format that has exactly 16 significant digits and a power that is a multiple of three |
| >> format compact | \% Suppresses extra line-feeds |
| >> format loose | \% Puts the extra line-fees back in |

## Display Output for Numbers with Format

```
ans =
    3.1416
>> format long, pi % Long, fixed format pi
ans =
    3.14159265358979
>> format shorte, pi % Short, scientific notation for pi
ans =
    3.1416e+00
Use fprintf command to write formatted data to file or screen
Syntax: fprintf(fid, format, A, .....)
```


## The fprintfCommand

Syntax: fprintf(fid, format, A, ......)
where fid = output filename; if blank, output is screen format $=$ format control of data $\mathrm{A}=$ variable name (e.g. vector, matrix, etc.)
$\gg \mathrm{A}=\mathrm{pi}$;
$\gg$ fprintf( ${ }^{\circ} \% 10.6 \mathrm{f}$ ', A) $\quad \%$ print value of $p i$ in fixed point
$\%$ format with a maximum of 10
$\%$ characters and 6 decimal places

## The fprintf Command (Cont'd)

```
\(\gg \mathrm{A}=\mathrm{pi} ;, \mathrm{B}=2 * \mathrm{pi} ;\)
\(\gg\) fprintf( \({ }^{6} \% 10.6 f^{\prime}\), A, B)
3.1415936 .283185
\(\gg\) fprintf( \({ }^{(\% 10.6 f \backslash n ’, ~ A, ~ B) \quad ~ \% ~ \ n ~ f o r c e s ~ a ~ n e w ~ l i n e ~ i n ~ o u t p u t ~}\)
3.141593
6.283185
Type 'help fprintf' to view more information about the the command and how to write to an output file.
Another useful command to display output is disp(x), where x could be an array or a string enclosed in ' '. The command displays the array without printing the array name.
```


## Predefined Variables

ans The most recent answer
i, j Imaginary unit
pi The value of $p i(3.141592653)$
Inf Infinity
NaN Not-a-Number (i.e. 0/0 or Infinity/Infinity)

## Built-in Mathematical Functions

- MATLAB has many built-in mathematical functions
- Type "help elfun" and "help specfun" for a list of functions
- Some common ones are:

| $\operatorname{abs}(\mathrm{x})$ | Gives the absolute value of x |
| :--- | :--- |
| $\operatorname{sqrt}(\mathrm{x})$ | Gives the square root of x |
| $\exp (\mathrm{x})$ | Exponential of x |
| $\log (\mathrm{x})$ | Natural logarithm of x |
| $\log 10(\mathrm{x})$ | Logarithm to the base 10 of x |

## Built-in Mathematical Functions (Cont'd)

| $\sin (\mathrm{x})$ | Sine of x, for x in radians |
| :--- | :--- |
| $\operatorname{asin}(\mathrm{x})$ | $\operatorname{Arcsin}(\mathrm{x})$ |
| $\csc (\mathrm{x})$ | Produces 1/sin$(\mathrm{x})$ |
| $\operatorname{round}(\mathrm{x})$ | Gives the integer closest to x <br> $\operatorname{real}(\mathrm{x})$ |
|  | Gives the real part of a complex number |
| $\gg x=\exp (1)$ |  |
| $x=$ | $\%$ Numerical value of $e$ |
| 2.7183 |  |

## An Example

\%
\% Here is a simple sequence of expressions to compute
$\%$ the volume of a cylinder, given its radius and length.
\%
$\gg$ radius $=2 ; \quad$ \% radius of cylinder
$\gg$ length $=4 ; \quad$ \% length of cylinder
$\gg$ volume $=$ pi $^{*}$ radius ${ }^{\wedge} 2^{*}$ length $\quad \%$ volume of cylinder
volume $=$
50.2655

## Writing a MATLAB Script File

$\square$ A script is an external text file containing a sequence of MATLAB statements.

* Has the file extension .m
* Very useful for running MATLAB non-interactively by executing many MATLAB statements with one Enter keystroke by typing the script filename.
* The first character of the file name must be an alphabet, but the file name may contain numerals.
* Must make sure the file name does not coincide with built-in MATLAB function names, e.g. sum, sin, mean.


## Writing a MATLAB Script File (Cont’d)

- Two simple ways to create a MATLAB script file:

1. Use a text editor in Windows or use the built-in Editor in MATLAB by choosing New Script in the ribbon.
2. Use MATLAB diary command to record an interactive session.
>> diary filename
$\gg$ (some MATLAB commands)
$\gg$ (some MATLAB output)
>> diary off
Then edit the file to delete MATLAB output, including incorrect commands and any error messages. Save the file again with the extension .m.

## Example of a Script File

- Create a script file named "Volume.m"
clear
clc
radius $=2$;
length $=4$;
volume $=$ pi ${ }^{*}$ radius ${ }^{\wedge} 2 *$ length;
fprintf ('The volume of the cylinder $=\% 4.2 \mathrm{f} \backslash n$ ', volume)
a Notice that the file name of a script is case-sensitive.
- Also, you are not allowed to use the same name for a variable in the script and the script file name.


## Matrices and Vectors

```
Vectors and One-Dimensional Arrays
1. Row Vector
>> a=[lllllllll
    % elements separated by a space
>>a}=[1,3,9, 25,1
    % Syntax for a row vector with
    % elements separated by a comma
a}
    1 3 9 25
```


## Vector and Matrix

## Manipulations

## Matrices and Vectors (Cont'd)

2. Column Vector
$\gg \mathrm{b}=[1 ; 3 ; 2 ; 5] \quad \%$ Syntax for a column vector with
\% elements separated by a semicolon
$\mathrm{b}=$
1
3
2
5

## Some Vector Operations/Manipulations

```
>>a(2) % Determine the value of the 2nd element of the vector
ans =
    3
>> length(a) % Determine the number of elements in vector
ans =
    5
>>a(7) = 49 % Add an additional element to the vector a
a=
    1
```


## Some Vector Operations/Manipulations

```
>>a(6)=16 % Change the 6th element of the vector
a=
    1
```

Many of the functions introduced can be applied to a vector

```
>> sqrt(a) % Determine the square root of each element
ans =
    1.0000}11.7321 3.0000 5.0000 1.0000 
4.0000 7.0000
```

Other useful functions are:
$\min (a), \max (a)$, mean(a), median(a)

## Some Vector Operations/Manipulations

$\left.\gg \mathrm{c}=\left[\begin{array}{lll}2 & 4 & 5\end{array}\right]\right]^{\prime} \quad \% \mathrm{c}$ is the transpose of the row vector
$\mathrm{c}=$
2
4
5
3
$\gg 3 * \mathrm{~b}-\mathrm{c} \quad \%$ array operations can be performed on each element ans $=$

1
5
1
12

## Some Vector Operations/Manipulations

> Arrays can be combined
> $\gg[\mathrm{c} ; \mathrm{b}] \quad$ \% Join two column vectors to form a new one
> ans $=$
> 2
> 4
> 5
> 3
> 1
> 3
> 2
> 5

## Some Vector Operations/Manipulations

When division, exponentiation, or other operators are involved, the syntax is to put a period ' $\because$ ' before the operator without any spacing:
>> a./2 \% Divide each array element by 2 ans =
$\begin{array}{lllll}0.5000 & 1.5000 & 4.5000 & 12.5000 & 0.5000\end{array}$ $8.0000 \quad 24.5000$
$\gg b^{\prime}$.*c' $\%$ Form product of the individual elements, i.e. $\left[b_{1} c_{1}, b_{2} c_{2}, \ldots, b_{n} c_{n}\right]$
ans $=$
$\begin{array}{llll}2 & 12 & 10 & 15\end{array}$

## Some Vector Operations/Manipulations

$\gg\left(\mathrm{b}^{\prime} .{ }^{*} \mathrm{c}^{\prime}\right) .^{\wedge} 2 \quad \%$ Another example of exponentiation and. ans $=$
$\begin{array}{llll}4 & 144 & 100 & 225\end{array}$

Vector inner and outer products:
$\gg \mathrm{c}$ '* $\mathrm{b} \quad \%$ Form inner product of 2 vectors $\rightarrow$ a scalar ans $=$

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## Some Vector Operations/Manipulations

$\gg b^{*}$ c' $\%$ Form the outer product of 2 vectors $\rightarrow$ a matrix ans $=$

| 2 | 4 | 5 | 3 |
| :--- | :--- | :--- | :--- |
| 6 | 12 | 15 | 9 |
| 4 | 8 | 10 | 6 |
| 10 | 20 | 25 | 15 |

## Matrices:

Some basic conventions:

1. Separate the element of a row with a blanks or commas

## Matrices (Cont'd)

2. Use semicolons ; to indicate the end of each row
3. Surround the entire list of elements with square brackets, [ ]
$\gg \mathrm{A}=\left[\begin{array}{lllll}1 & 2 & 3 & 5 & 7\end{array}\right] \quad$ \% Entering a $2 \times 3$ matrix
$\mathrm{A}=$

| 1 | 2 | 3 |
| :--- | :--- | :--- |
| 5 | 7 | 4 |

$\gg \mathrm{A}(2,1) \quad \%$ Access element of second row, first column
ans $=$

## Matrices (Cont'd)

Consider a larger matrix:
$\gg B=[23157 ; 35167 ; 83214$; 571034 4]
B =

| 2 | 3 | 1 | 5 | 7 |
| :--- | :--- | :--- | :--- | :--- |
| 3 | 5 | 1 | 6 | 7 |
| 8 | 3 | 2 | 1 | 4 |
| 5 | 7 | 10 | 3 | 4 |

Sub-matrices can be extracted from B using the colon operator The syntax is: (start_row:end_row, start_column:end_column)

## Matrices (Cont'd)

Some useful functions for manipulating matrices:
$\operatorname{diag}(\mathrm{A}) \quad-\operatorname{Produces}$ the diagonal of matrix A
$\operatorname{inv}(\mathrm{A}) \quad-$ Finds the inverse of matrix A
eig(A) - Computes the eigenvalues of matrix A
eye(n) $\quad$ - Generates an $n \times n$ identity matrix
zeros(n, m) - Generates an $n \times m$ matrix of zeros
ones(n, m) - Generates an $n \times m$ matrix of ones
Matrix manipulations can be used to solve a system of algebraic equations!!!

## Matrices (Cont'd)

```
>> B_submatrix \(=\mathrm{B}(2: 3,2: 4) \quad\) \% Extract a \(2 \times 3\) sub-matrix
B_submatrix \(=\)
\begin{tabular}{lll}
5 & 1 & 6 \\
3 & 2 & 1
\end{tabular}
\(\gg \mathrm{A}(:, 3)=[] \quad\) \% Delete the third column of matrix A
\(\mathrm{A}=\)
    12
    57
\(\gg \mathrm{A}(:, 3)=[3 ; 4] \quad\) \% Add another column to A
\(\mathrm{A}=\)
    123
    \(5 \quad 7 \quad 4\)
```


## Example of the Use of Matrices

To solve a Stoichiometric Balance Problem:

$$
x_{1} \mathrm{CH}_{4}+x_{2} \mathrm{O}_{2}-->x_{3} \mathrm{CO}_{2}+x_{4} \mathrm{H}_{2} \mathrm{O} \text { (combustion of methane) }
$$

The balance equations are:

$$
x_{1}=x_{3}, 4 x_{1}=2 x_{4}, 2 x_{2}=2 x_{3}+x_{4}
$$

3 equations but 4 unknowns $==>\operatorname{set} x_{1}=1$

## Example of the Use of Matrices (Cont'd)

The matrix form is:

$$
\left[\begin{array}{cccc}
1 & 0 & -1 & 0 \\
4 & 0 & 0 & -2 \\
0 & 2 & -2 & -1 \\
1 & 0 & 0 & 0
\end{array}\right]\left[\begin{array}{l}
x_{1} \\
x_{2} \\
x_{3} \\
x_{4}
\end{array}\right]=\left[\begin{array}{l} 
\\
0 \\
0 \\
1
\end{array}\right]
$$

The solution from MATLAB is:

$$
\mathrm{CH}_{4}+2 \mathrm{O}_{2}-\cdots \mathrm{CO}_{2}+2 \mathrm{H}_{2} \mathrm{O}
$$

## Solving Nonlinear Algebraic Equations

## Solving Nonlinear Equations

- There are 3 important MATLAB functions for solving nonlinear equations: $\mathrm{f}(\underline{x})=0$

1. roots $\rightarrow$ special function to solve for polynomial roots
2. solve $\rightarrow$ generalized symbolic solver for roots of a set of nonlinear equations
3. fsolve $\rightarrow$ generalized numerical solver for roots of a set of nonlinear equations

## Syntax of Roots Function

- Syntax of roots is:

ROOTS( $C$ ) computes the roots of the polynomial whose coefficients are the elements of the vector $C$.

If $C$ has $\mathrm{N}+1$ components, the polynomial is $C(1)^{*} X^{\wedge} \mathrm{N}+$ $C(2) * X^{\wedge}(\mathrm{N}-1)+\ldots+C(\mathrm{~N}) * X+C(\mathrm{~N}+1)$.

## Example of Using Roots

Solve the following polynomial equation:

$$
3 x^{4}+2 x^{3}+x^{2}+4 x-6=0
$$

$\gg \mathrm{c}=\left[\begin{array}{llll}3 & 2 & 1 & 4\end{array}\right.$-6$]$;
$\gg$ roots(c)
ans $=$
-1.5476
$0.0435+1.2750$
$0.0435-1.2750 \mathrm{i}$
0.7940

## Syntax of the Function Solve

- The solve function can be used to solve nonlinear algebraic equations either symbolically or numerically if no analytical solution is available.

The most widely used syntax is (see help too):

```
solve(eqn1, eqn2, ..., eqnN)
solve(eqn1, eqn2, ..., eqnN, var1, var2, ..., varN)
```


## Some Examples of Using Solve

```
>> syms abcx
>> solve (a*x^2+b*x+c==0,x) % Produce an analytical
                        solution
ans =
-(b+(b^2-4*a*c)^(1/2))/(2*a)
-(b - (b^2-4*a*c)^(1/2))/(2*a)
>> syms x
>> solve (x-\operatorname{cos}(x)==0)\quad% Produce a numerical result, or
>> solve(x}==\operatorname{cos}(\textrm{x})
ans =
```


## More Examples of Using Solve

Consider the following set of nonlinear equations:

$$
x^{2}+x-y^{2}=1 \quad \text { and } \quad y-\sin \left(x^{2}\right)=0
$$

$\gg$ syms $\mathrm{x} y$
$\gg x y=$ solve $\left(x^{\wedge} 2+x-y^{\wedge} 2-1==0, y-\sin \left(x^{\wedge} 2\right)==0\right)$

| $\mathrm{xy}=$ |  |
| :--- | :--- |
| struct with fields: | $[x y]=\operatorname{solve}(\ldots .)$. |

$\mathrm{x}:[1 \times 1 \mathrm{sym}]$
y: $[1 \times 1 \mathrm{sym}]$
$\gg x y . x$
ans $=$
$\mathrm{x}=$
0.909085...
0.90908536662905988691187687185816

## $\gg$ xy.y

0.73552157044815211836599760477997

## Using the Double Command

- DOUBLE(X) returns the double precision value for X . If X is already a double precision array, DOUBLE has no effect.
- DOUBLE is very useful in converting symbolic numbers into double-precision numbers.

```
>> format short
>> syms x
>> z = solve(3**^2-4*x-10==0)
z=
2/3-34^(1/2)/3
34^(1/2)/3+2/3
>> double(z)
ans=
    -1.2770
    2.6103
```

\% Combine commands: disp + double
disp(double(xy.x))
0.9091
disp(double(xy.y))
0.7355
$\%$ or if using $[\mathrm{x} y \mathrm{y}$ = solve(.....)
double( x )
double(y)

## Specifying equations outside Solve

- Another way to use Solve? First just one unknown:
$\gg \mathrm{a}=4$;
$\gg b=a / 2 ;$
$\gg$ syms $\mathrm{x} \quad \%$ define a symbolic variable
$\gg \mathrm{F}=\mathrm{a} * \mathrm{x}-\mathrm{b} * \cos (\mathrm{x})$;
$\gg$ answer = solve(F);
>> disp(double(answer))
0.4502


## Using Parameters in Solve Function

- Now solve for 2 unknowns from 2 nonlinear equations:
$\%$ Solve $\mathrm{a}^{*} \mathrm{y}-\cos (\mathrm{z})=0$ and $\mathrm{y}+\mathrm{b} * \log (\mathrm{z})=0$
>> syms y z
$\gg$ F1 $=\mathrm{a}^{*} \mathrm{y}-\cos (\mathrm{z}) ;$
$\gg$ F2 $=\mathrm{y}+\mathrm{b} * \log (\mathrm{z})$;
$\gg y z=$ solve(F1, F2);
>> disp(double(yz.y)), disp(double(yz.z))
0.1499
0.9278


## Syntax of The Function fsolve

- The fsolve function solves a system of nonlinear equations of several variables.
- The most widely used syntax is (see help too):
$\mathrm{x}=$ fsolve(fun, x 0 )
where
fun = an M-file function containing the system of nonlinear equations
$x 0=$ the initial guesses of the variables


## Example of Using fsolve

- Solve: $2 x_{1}-x_{2}-\exp \left(-x_{1}\right)=0$ and $-x_{1}+2 x_{2}-\exp \left(-x_{2}\right)=0$ starting at $x_{1}=-5$ and $x_{2}=-5$
- First, write an M-file that computes F, the values of the equations at $x$.

```
function F = myfun(x)
F = [2*x(1) - x(2) - exp(-x(1));-x(1) +2*x(2) - exp(-x(2))];
>> x0 = [-5 -5];
>> x = fsolve(@myfun, x0)
X =
    0.5671 0.5671
```


## Solving ODEs in MATLAB

- The most widely used functions in MATLAB to solve a system of 1st-order ODEs are: ODE23 and ODE45

$$
\mathrm{d} y / \mathrm{d} t=\mathrm{f}(t, y) \quad \text { s.t. } y(0)=a
$$

- Based on the Runge-Kutta numerical method
- ODE23 is low-order while ODE45 is medium-order
- The higher the order, the more accurate the numerical algorithm


## Solving Ordinary Differential Equations

## Solving ODEs in MATLAB (Cont'd)

- A function is written for the ODEs as an M-file.

Example: Solve the following ODEs

$$
\begin{aligned}
& \mathrm{d} y_{1} / \mathrm{d} t=2 y_{1}-0.001 y_{1} y_{2} \\
& \mathrm{~d} y_{2} / \mathrm{d} t=-10 y_{2}+0.002 y_{1} y_{2} \\
& \text { s.t. } y_{1}(0)=5000 \\
& y_{2}(0)=100
\end{aligned}
$$

## Solving ODEs in MATLAB (Cont'd)

- The syntax of ODE23 and ODE45 is:
$[\mathrm{t}, \mathrm{y}]=$ ode23(odefun, tspan, y 0 )
where odefun is the name of the M-file containing the ODE
functions; tspan is the length of simulation; y 0 is the initial condition
Create an M-file called 'fxy.m', which contains the following code:
function $\mathrm{fy}=\mathrm{ode}(\mathrm{t}, \mathrm{y})$
fy $=\mathrm{zeros}(2,1) ; \quad \%$ Initialize fy as $2 \times 1$ matrix to zeros
$f y(1)=2 * y(1)-0.001 * y(1) * y(2)$;
$f y(2)=-10 * y(2)+0.002 * y(1) * y(2)$;


## Solving ODEs in MATLAB (Cont'd)

The solution of the ODEs can now be obtained by entering the following MATLAB commands, or put them into a script file:
$\gg$ simtime $=5 ; \quad$ \% Length of simulation
$\gg$ inity $=[5000,100] ; \quad \%$ Initial values at $\mathrm{t}=0$
$\gg[\mathrm{t}, \mathrm{y}]=$ ode23('fxy', simtime, inity) $\%$ Solve the ODEs
$\gg \operatorname{plot}(\mathrm{t}, \mathrm{y})$;
>> xlabel('time')
>> ylabel('Values of y1 and y2')
$\gg$ legend(' y 1 ', ' y 2 ')

## Solving ODEs in MATLAB (Cont'd)



## Plotting in MATLAB

MATLAB has extensive facilities for displaying vectors and matrices as graph, as well as annotating and printing these graphs.
$\gg x=\left[\begin{array}{lll}0 & 12345678910\end{array}\right] ;$ Setting the $x$ values
$\gg y=x . \wedge 2 ; \quad \% y=x \wedge 2$
$\gg \operatorname{plot}(\mathrm{x}, \mathrm{y}) \quad$ \% Plot of a quadratic
$\gg$ title('Graph of a Quadratic') \% Put in a title for the graph
$\gg$ xlabel('Values of $x$ ') $\quad$ Label the x -axis
$\gg$ ylabel(' $y=x^{\wedge} 2$ ') $\quad$ \% Label the $y$-axis
$\gg$ legend(' $y$ ') $\quad$ \% Put in a legend for multiple lines

## Solving Higher-Order ODEs

- For higher-order ODEs (e.g. 2nd-order, 3rd-order, etc.), must reduce them to a system of 1st-order ODEs.
- There are 2 kinds of higher-order ODE problems:
- Initial-value problems (IVPs)
- Boundary-value problems (BVPs)
$y^{\prime \prime}+3 y^{\prime}-x y=\sin (x)$,
$y^{\prime}(0)=0, y(0)=1$
=> IVP
$y^{\prime \prime}-x y^{\prime}+y=\exp (-\mathrm{x})$,
$y^{\prime}(0)=0, y(1)=2 \quad \Rightarrow$ BVP
$y^{\prime \prime \prime}+y^{\prime \prime}+3 y^{\prime}-y=0, \quad y^{\prime \prime}(0)=0, y^{\prime}(0)=1, y(2)=5 \quad$ B BVP


## Solving Boundary-Value Problems

- Shooting Method - Trial and Error

Consider the following 2nd-order ODE:

$$
\mathrm{d}^{2} y / \mathrm{d} t^{2}-(1-t / 5) y=t, \quad y(1)=2, y(3)=-1
$$



## Reducing Higher-Order ODEs

- Consider the 2nd order ODE:

$$
\mathrm{d}^{2} y / \mathrm{d} t^{2}=3 \mathrm{~d} y / \mathrm{d} t+6 y-\cos (t), \quad y^{\prime}(0)=0, y(0)=1
$$

The ODE can be converted into a pair of 1st-order ODEs:
Define $x=\mathrm{d} y / \mathrm{d} t$ so that

$$
\begin{align*}
& \mathrm{d} x / \mathrm{d} t=3 x+6 y-\cos (t)  \tag{1}\\
& \mathrm{d} y / \mathrm{d} t=x \tag{2}
\end{align*}
$$

subject to $x(0)=0, y(0)=1$

## Shooting Method (Cont'd)

- Based on the mechanics of an artillery problem

- Solve the ODE as an IVP by guessing the slope $y^{\prime}(1)$ to get $y(3)$.
- If $y(3)>-1$, then the guess is too high. Guess a lower value for $y^{\prime}$.
- If $y(3)<-1$, then the guess is too low. Guess a higher value for $y^{\prime}$.
- After 2 trials, linearly interpolate or extrapolate for a third trial.


## Shooting Method (Cont'd)

- The formula for linear interpolation/extrapolation is:

$$
y^{\prime}(1)=\mathrm{G} 1+\frac{\mathrm{G} 2-\mathrm{G} 1}{\mathrm{R} 2-\mathrm{R} 1}(\mathrm{D}-\mathrm{R} 1)
$$

where G1 $=$ first guess at initial slope
G2 = second guess at initial slope
R1 $=$ first result at endpoint (using G1)
R2 = second result at endpoint (using G2)
$\mathrm{D}=$ desired value at the endpoint
Note: The third trial always gives the correct results if the ODE is linear $\Rightarrow>$ An ODE is linear if the coefficients of each derivative term and the forcing function are not functions of $y$.

## Shooting Method in MATLAB

- First reduce the 2 nd-order ODE into a pair of 1st-order ODEs:
$\mathrm{d} y / \mathrm{d} t=x$ and $\mathrm{d} x / \mathrm{d} t-(1-t / 5) y=t, \quad y(1)=2, y(3)=-1$
- MATLAB m-file: fshoot.m
function $\mathrm{fy}=\operatorname{ode}(\mathrm{t}, \mathrm{y})$
fy $=\operatorname{zeros}(2,1)$;
$f y(1)=y(2)$;
$f y(2)=(1-t / 5) * y(1)+t ;$


## Shooting Method in MATLAB (Cont'd)

- First trial $=>$ guess $y^{\prime}(1)=x(1)=-1.5$
clc
clear Run from $\mathbf{t}=1$ to $\mathbf{t}=3$ with $\Delta \mathbf{t}=0.2$
simtime $=[1: 0.2: 3] ;$
inity $=[2,-1.5]$;
[ $\mathrm{t}, \mathrm{y}$ ] = ode45('fshoot', simtime, inity);



## Shooting Method in MATLAB (Cont'd)

- Second trial $=>$ guess $y^{\prime}(1)=x(1)=-3.0$ clc

```
    clear Run from t=1 to t=3 with }\Deltat=0.
```

    simtime \(=[1: 0.2: 3]\);
    inity \(=[2,-3.0]\);
    \([\mathrm{t}, \mathrm{y}]=\) ode45('fshoot', simtime, inity);
    

## The Complete MATLAB File

\% Shooting Method to solve a 2nd-order ODE
clc
clear
\% first trial
simtime $=[1: 0.2: 3]$;
$\mathrm{g} 1=-1.5$;
inity $=[2, \mathrm{~g} 1]$;
[t, y] = ode45['fshoot', simtime, inity)
r1 = y(11,1);
$\%$ second trial
g2 = -3.0;
inity $=[2, \mathrm{~g} 2]$;
$[\mathrm{t}, \mathrm{y}]=$ ode 45 ('fshoot', simtime, inity)
r2 $=\mathrm{y}(11,1)$;
\% third trial and the solution
$\mathrm{g} 3=\mathrm{g} 1+(\mathrm{g} 2-\mathrm{g} 1) /(\mathrm{r} 2-\mathrm{r} 1) *(-1-\mathrm{r} 1)$;
inity $=[2, \mathrm{~g} 3] ;$
$[\mathrm{t}, \mathrm{y}]=$ ode45('fshoot', simtime, inity)

Output:

## Programming in MATLAB

## Programming in MATLAB

- MATLAB is both a powerful programming language as well as an interactive computational environment
$\square$ Files that contain code in the MATLAB language are called M-files (file names must end with the extension '.m')
- There are 2 kinds of M-files:
- Scripts, a simple text file where you can place MATLAB commands.
- Functions, which can accept input arguments and return output arguments


## The IF Condition Statement

- The IF statement evaluates a logical expression and executes a group of statements when the expression is true.

The general form of the IF statement is

```
IF expression
    statements
ELSEIF expression
        statements
ELSE
        statements
END
```

The ELSEIF and ELSE parts are optional. The valid operators in the expression are $==,<,<=,>,>=$, and $\sim=$.

## Example of IF Condition Statements

Given a positive integer number, determine if the number is divisible by 5 .

## clc <br> clear

number $=\operatorname{input}($ 'Please enter a positive integer number: '

fprintf ('Sorry, $\% 5$ i is not a positive number $\backslash n$ ', number)
elseif round(number) - number $\sim=0$
fprintf ('Sorry, $\% 10.5 \mathrm{f}$ is not an integer number $\backslash \mathrm{n}$ ', number)
elseif rem(number, 5) $==0$
fprintf ( ${ }^{\circ} \% 5 \mathrm{i}$ is divisible by $5 \backslash \mathrm{n}$ ', number)
else
fprintf (' $\% 5 \mathrm{i}$ is not divisible by $5 \backslash \mathrm{n}$ ', number) remainder $=$ rem(number,5);
fprintf ( ${ }^{\circ} \% 5 \mathrm{i}$ is the remainder $\backslash \mathrm{n}$ ', remaindêr)
end

## Example of IF Statements (Cont'd)

## In MATLAB, type: ifthenelse

Please enter a positive integer number: - 25
Sorry, - 25 is not a positive number
>>
Please enter a positive integer number: 15.23
Sorry, 15.23000 is not an integer number >>
Please enter a positive integer number: 80
80 is divisible by 5
$\gg$
Please enter a positive integer number: 34
34 is not divisible by 5
4 is the remainder
>>

## The FOR Statement

- The FOR statement repeats a group of statements a fixed, predetermined number of times.

The general form of the FOR statement is

## FOR variable $=$ expr <br> statements <br> END

where expr is often of the form $\mathrm{X}: \mathrm{Y}$

## Example of FOR Loop Statements

Given a positive integer number $n$, calculate the sum of $(1+2+3+\ldots+n)$ clc
clear
number = input('Please enter a positive integer number: '
if number $<0$
fprintf ('Sorry, $\% 5$ is not a positive number $\backslash n$ ', number
 else

$$
\text { sum }=0 ;
$$

for $\mathrm{i}=1$ :number
$\left\{\begin{array}{l}\text { for } \quad \text { sum }=\text { sum }+i ; \\ \text { end }\end{array}\right.$
fprintf ('The sum is $\% 8 \mathrm{i} \backslash \mathrm{n}$ ', sum) end

## In MATLAB, type: forloop

Please enter a positive integer number: 100
The sum is 5050
>>

## The WHILE and BREAK Statements

- The WHILE loop repeats a group of statements an indefinite number of times, under control of a logical condition.
The general form of the WHILE statement is

```
WHILE expression
    statements
END
```

- The BREAK statement lets you exit early from a FOR or WHILE loop. This prevents MATLAB from going into an infinite loop.


## Example of WHILE Statements

The Hi-Lo game:
Objective: Try to correctly guess an integer between 0 and 100 generated by the computer in as few trials as possible.
clc
clear
myinteger $=\operatorname{round}\left(100^{*}\right.$ rand $)$;
flag $=0$;

while flag $=0$ fprintf ('\n') guess $=\operatorname{input}($ 'Please guess an integer between 0 and 100 I have in mind: ');

## Example of WHILE Statements (Cont'd)

```
if guess== myinteger
    flag=1;
    fprintf ('\n')
    fprintf('You guessed right!!!\n')
    fprintf('My number is %3i \n', myinteger)
elseif guess < myinteger
    fprintf('Your number is too low. Please guess again\n')
else
    fprintf('Your number is too high. Please guess again\n')
end
end
```


## Example of WHILE Statements (Cont'd)

[^0]
## Workshops

## Workshop 1: Basic Calculations

Use MATLAB to carry out the following calculations:
(a) Solve the equation: $2 x^{2}-5 x-20=0$, using the quadratic formula. Report your answers in 6 decimal places.
(b) What is the product of the two roots of the quadratic equation: $4 x^{2}+3 x+13=0$. Report your answer in 4 decimal places.
(c) Compute the distance between two points, namely $(2,-4,9)$ and ( $-3,1,-7$ ), given in the Cartesian coordinates.
(d) Convert the Cartesian coordinates $(4,15)$ into the polar coordinates $(r, \theta)$. Report your answers in 2 decimal places and show $\theta$ in both degree and radian.

## Workshop 1: Basic Calculations (Cont'd)

Use MATLAB to carry out the following calculations:
(e) A quick search on the Internet shows that the vapor pressure of acetone is given by:

$$
\log _{10}\left(P^{\mathrm{VAP}}\right)=7.2316-\frac{1277.03}{T+237.23} \quad \mathbf{T} \text { in }{ }^{\circ} \mathrm{C} \text { and } \mathbf{P} \text { in } \mathrm{mmHg}
$$

Verify the accuracy of this vapor pressure at $T=25^{\circ} \mathrm{C}$ by comparing it (in terms of relative $\%$ error with 5 decimal places) with the following vapor pressure equation reported by Ambrose, Sprake, et al. (1974):

$$
\log _{10}\left(P^{\mathrm{VAP}}\right)=4.42448-\frac{1312.253}{T-32.445} \quad \mathbf{T} \text { in Kelvin and } \mathbf{P} \text { in bar }
$$

## Workshop 2: Matrix Manipulations

(a) Consider the following arrays:

$$
\mathbf{A}=\left(\begin{array}{ccc}
1 & 4 & 2 \\
2 & 4 & 100 \\
7 & 9 & 7 \\
3 & \pi & 42
\end{array}\right) \quad \mathbf{B}=\ln (\mathbf{A})
$$

Use MATLAB to do the following (use "format short"):

- Select just the second row of B.
- Determine the sum of the second row of $\mathbf{B}$.
- Multiply the second column of $\mathbf{B}$ and the first column of $\mathbf{A}$ (element-by-element)
- Determine the maximum value in the vector resulting from element-by-element multiplication of the second column of $\mathbf{B}$ with the first column of $\mathbf{A}$.
- Determine the sum of the first row of $\mathbf{A}$ divided element-by-element by the first three elements of the third column of $\mathbf{B}$.


## Workshop 2 (Cont'd)

## Workshop 3: Molar Volume and Z from Redlich-Kwong-Soave Equation of State

(b) Use MATLAB to determine the stoichiometric ratios of molecular species in the following reaction. You must find the lowest integer number for each stoichiometric coefficient.

$$
a \mathrm{HIO}_{3}+b \mathrm{FeI}_{2}+c \mathrm{HCl} \rightarrow d \mathrm{FeCl}_{3}+e \mathrm{ICl}+f \mathrm{H}_{2} \mathrm{O}
$$

where $\mathrm{HIO}_{3}=$ Iodic Acid, $\mathrm{FeI}_{2}=$ Ferrous Iodide,
$\mathrm{FeCl}_{3}=$ Ferric Chloride, and $\mathrm{ICl}=$ Idodine Monochloride

## Answers:

$a=$ $\qquad$
$\qquad$ $c=$ $\qquad$ $d=$ $\qquad$
$e=$ $\qquad$ $f=$ $\qquad$
$\qquad$
e
The Redlich-Kwong-Soave equation of state contains 2 empirical parameters $a$ and $b$, and is given by:

$$
\begin{aligned}
& P=\frac{R T}{\underline{V}-b}-\frac{a}{\underline{V}(\underline{V}+b)} \quad \text { where } \\
& a=0.42747\left[R^{2} T_{\mathrm{C}}^{2} / P_{\mathrm{C}}\right] \alpha(T) \\
& b=0.08664\left[R T_{\mathrm{C}} / P_{\mathrm{C}}\right] \\
& \alpha(T)=\left[1+m\left(1-T_{\mathrm{r}}^{1 / 2}\right)\right]^{2} \text { and } T_{\mathrm{r}}=T / T_{\mathrm{C}} \\
& m=0.480+1.57 w-0.176 w^{2} \\
& w=-1.0-\log 10\left[P^{\mathrm{VAP}}\left(T_{\mathrm{r}}=0.7\right) / P_{\mathrm{C}}\right]=\text { Pitzer acentric factor }
\end{aligned}
$$

## Workshop 4: Solving an ODE

Write a MATLAB script file to solve the following 4th-order ODE using ode23:

$$
\begin{aligned}
& \mathrm{d}^{4} y / \mathrm{d} t^{4}=y+7.5 \sin (2 t)+16 \sin ^{2} t-14 \cos ^{2} t+t^{3} \\
& \text { s.t. } y(0)=0, \mathrm{~d} y(0) / \mathrm{d} t=3, \mathrm{~d}^{2} y(0) / \mathrm{d} t^{2}=6, \mathrm{~d}^{3} y(0) / \mathrm{d} t^{3}=-8
\end{aligned}
$$

The above ODE has an analytical solution of:

$$
y(t)=\mathrm{c}_{1} \mathrm{e}^{t}+\mathrm{c}_{2} \sin (2 t)-\mathrm{c}_{3} \cos ^{2}(t)+\mathrm{c}_{4} t^{t^{3}}
$$

(a) Calculate the molar volume and compressibility factor $\mathbf{Z}$ for gaseous ammonia at a pressure $\mathbf{P}=56 \mathrm{~atm}$ and a temperature $\mathbf{T}=450 \mathrm{~K}$.
(b) Repeat the calculations for the following reduced pressures: $\mathbf{P}_{\mathrm{r}}=1,2,4,10$, and 20.

## Workshop 4: Solving an ODE (Cont'd)

## Workshop 5: Newton's Method

Make a plot of the numerical solution ( $y$ versus $t$ ) from MATLAB.
Then, compare your MATLAB solution with the analytical solution below by reporting the relative \% differences. Run the simulation from $t=0$ to $t=1$ with an increment of 0.1 . Include 6 decimal places in reporting all your numbers.

Note: You must do all your work in MATLAB, which includes determining the constants $\mathrm{c}_{1}, \mathrm{c}_{2}, \mathrm{c}_{3}$, and $\mathrm{c}_{4}$ in the analytical solution.

Consider the following system of nonlinear equations:

$$
\begin{array}{ll}
\mathrm{f}_{1}(x, y, z)=x y z-x^{2}+y^{2}-1.34 & =0 \\
\mathrm{f}_{2}(x, y, z)=x y-z^{2}-0.09 & =0 \\
\mathrm{f}_{3}(x, y, z)=\mathrm{e}^{x}-\mathrm{e}^{y}+z-0.41 & =0
\end{array}
$$

Write a MATLAB program to do the following:
(a) Solve for the roots of the above equations using Newton's method. Use an initial guess of $(x, y, z)=(1,1,1)$. Accept the solution only when $\left|f_{1}\right|,\left|f_{2}\right|$, and $\left|f_{3}\right| \leq 10^{-3}$.

## Workshop 5: Newton's Method (Cont'd)

(b) Solve the equations again using the function solve in MATLAB.
(c) Compare the $\%$ relative errors between the values of $x, y$, and $z$ obtained from Newton and from MATLAB. Report the errors with 5 decimal places.

Recall that the iterative formula for Newton's method is:
$x_{\mathrm{k}+1}=x_{\mathrm{k}}-J^{-1}\left(x_{\mathrm{k}}\right) * \mathbf{f}\left(x_{\mathrm{k}}\right)$
where $\boldsymbol{J}^{\boldsymbol{- 1}}$ is the inverse of the Jacobian matrix, $\boldsymbol{J}$

$$
\boldsymbol{J}=\left\{\begin{array}{l}
\partial \mathrm{f}_{1} / \partial \mathrm{x}_{1} \partial \mathrm{f}_{1} / \partial \mathrm{x}_{2} \\
\ldots \mathrm{f}_{2} / \partial \mathrm{x}_{1} \partial \mathrm{f}_{2} / \partial \mathrm{x}_{2} / \partial \mathrm{x}_{\mathrm{n}} \\
\ldots . \partial \mathrm{f}_{2} / \partial \mathrm{x}_{\mathrm{n}} \\
\ldots \ldots \ldots \ldots \ldots \ldots \\
\partial \mathrm{f}_{\mathrm{n}} / \partial \mathrm{x}_{1}
\end{array} \partial \mathrm{f}_{\mathrm{n}} / \partial \mathrm{x}_{2} \quad \ldots \partial \partial \mathrm{f}_{\mathrm{n}} / \partial \mathrm{x}_{\mathrm{n}}\right\}
$$


[^0]:    Please guess an integer between 0 and 100 I have in mind: 50
    Your number is too low. Please guess again
    Please guess an integer between 0 and 100 I have in mind: 75
    Your number is too low. Please guess again
    Please guess an integer between 0 and 100 I have in mind: 88
    Your number is too high. Please guess again
    Please guess an integer between 0 and 100 I have in mind: 82
    Your number is too high. Please guess again
    Please guess an integer between 0 and 100 I have in mind: 79
    Your number is too low. Please guess again
    Please guess an integer between 0 and 100 I have in mind: 81
    You guessed right!!!
    My number is 81

