

Supplement worksheet for the paper: COMPUTING OF B-SERIES BY AUTOMATIC DIFFERENTIATION

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Setting up the environment

restart :

with(*VectorCalculus*) :

▼ A function with well behaving derivatives

The derivatives of f behave well due to the simple combination of trigonometric functions

$$f := (x, y, z) \rightarrow \langle \sin(x) \cdot \cos(2 \cdot y), \sin(x) \cdot \tan(y) + \cos(x^2), \tan(z) \cdot y^2 \cdot \cos(x) \rangle;$$

$$(x, y, z) \rightarrow \text{VectorCalculus}:-\langle, \rangle (\sin(x) \cos(2 y), \sin(x) \tan(y) + \cos(x^2), \tan(z) y^2 \cos(x)) \quad (1.1)$$

Some examples:

$$\text{Diff}(f(x, y, z), x\$5, y\$5) = \text{diff}(f(x, y, z), x\$5, y\$5);$$

$$\frac{\partial^{10}}{\partial y^5 \partial x^5} (\sin(x) \cos(2 y)) e_x + (\sin(x) \tan(y) + \cos(x^2)) e_y + (\tan(z) y^2 \cos(x)) e_z = \quad (1.2)$$

$$-32 \cos(x) \sin(2 y) e_x + (88 \cos(x) (1 + \tan(y)^2)^2 \tan(y)^2 + 16 \cos(x) (1 + \tan(y)^2)^3 + 16 \cos(x) \tan(y)^4 (1 + \tan(y)^2)) e_y$$

$$\text{Diff}(f(x, y, z), x\$10, y\$5) = \text{diff}(f(x, y, z), x\$10, y\$5);$$

$$\frac{\partial^{15}}{\partial y^5 \partial x^{10}} (\sin(x) \cos(2 y)) e_x + (\sin(x) \tan(y) + \cos(x^2)) e_y + (\tan(z) y^2 \cos(x)) e_z \quad (1.3)$$

$$= 32 \sin(x) \sin(2 y) e_x + (-88 \sin(x) (1 + \tan(y)^2)^2 \tan(y)^2 - 16 \sin(x) (1 + \tan(y)^2)^3 - 16 \sin(x) \tan(y)^4 (1 + \tan(y)^2)) e_y$$

$$\text{Diff}(f(x, y, z), x\$15, y\$15) = \text{diff}(f(x, y, z), x\$15, y\$15);$$

$$\frac{\partial^{30}}{\partial y^{15} \partial x^{15}} (\sin(x) \cos(2 y)) e_x + (\sin(x) \tan(y) + \cos(x^2)) e_y + (\tan(z) y^2 \cos(x)) e_z = \quad (1.4)$$

$$-32768 \cos(x) \sin(2 y) e_x + (-134094848 \cos(x) (1 + \tan(y)^2)^2 \tan(y)^{12} - 13754155008 \cos(x) (1 + \tan(y)^2)^3 \tan(y)^{10} - 182172651520 \cos(x) (1 + \tan(y)^2)^4 \tan(y)^8 - 559148810240 \cos(x) (1 + \tan(y)^2)^5 \tan(y)^6 - 460858269696 \cos(x) (1 + \tan(y)^2)^6 \tan(y)^4 - 89702612992 \cos(x) (1 + \tan(y)^2)^7 \tan(y)^2 - 1903757312 \cos(x) (1 + \tan(y)^2)^8 - 16384 \cos(x) \tan(y)^{14} (1 + \tan(y)^2)) e_y$$

Thus, obtaining the value at a given point (x,y,z) is relatively easy.

$$\text{evalf}(\text{subs}(x=2, y=3, z=4, \text{diff}(f(x, y, z), x\$1, y\$1)));$$

$$(-0.2325557512) e_x + (-0.4246027392) e_y + (-6.316823472) e_z \quad (1.5)$$

$$\left. \begin{aligned} & \text{evalf}(\text{subs}(x=2, y=3, z=4, \text{diff}(f(x, y, z), x\$10, y\$10))); \\ & (894.0342999)e_x + (56039.54501)e_y + (0.)e_z \end{aligned} \right) \quad (1.6)$$

A function with derivatives that are given by more and more complicated formulas

The derivatives of g are getting more and more complicated as the order increases

$$g := (x, y, z) \rightarrow \left\langle \frac{\exp\left(\frac{\sin(x)}{\cos(2y)}\right)}{\ln(x^2 y^2 + 5) \cdot z}, \frac{\exp\left(\frac{\sin(x) \cdot \tan(y)}{\ln(x^2 + 1) \cdot y \cdot z}\right)}{x^2 + z}, \tan(z) \cdot y^2 \cdot \cos(x) \right\rangle;$$

$$(x, y, z) \rightarrow \text{VectorCalculus:-} \langle, \rangle \left(e^{\frac{\sin(x)}{\cos(2y)}} \frac{1}{\ln(x^2 y^2 + 5) z}, \right. \quad (2.1)$$

$$\left. e^{\frac{\sin(x) \tan(y)}{\ln(x^2 + 1) y z}} \frac{1}{x^2 + z}, \tan(z) y^2 \cos(x) \right)$$

Some examples:

$$\text{Diff}(g(x, y, z), x\$1, y\$1) = \text{diff}(g(x, y, z), x\$1, y\$1);$$

$$\frac{\partial^2}{\partial y \partial x} \left(\frac{e^{\frac{\sin(x)}{\cos(2y)}}}{\ln(x^2 y^2 + 5) z} \right) e_x + \left(\frac{e^{\frac{\sin(x) \tan(y)}{\ln(x^2 + 1) y z}}}{x^2 + z} \right) e_y + (\tan(z) y^2 \cos(x)) e_z \quad (2.2)$$

$$= \left(\frac{2 \cos(x) e^{\frac{\sin(x)}{\cos(2y)}} \sin(2y)}{\cos(2y)^2 \ln(x^2 y^2 + 5) z} + \frac{2 \cos(x) \sin(x) \sin(2y) e^{\frac{\sin(x)}{\cos(2y)}}}{\cos(2y)^3 \ln(x^2 y^2 + 5) z} \right.$$

$$- \frac{2 \cos(x) e^{\frac{\sin(x)}{\cos(2y)}} x^2 y}{\cos(2y) \ln(x^2 y^2 + 5)^2 z (x^2 y^2 + 5)} - \frac{4 \sin(x) \sin(2y) e^{\frac{\sin(x)}{\cos(2y)}} x y^2}{\cos(2y)^2 \ln(x^2 y^2 + 5)^2 z (x^2 y^2 + 5)}$$

$$+ \frac{8 e^{\frac{\sin(x)}{\cos(2y)}} x^3 y^3}{\ln(x^2 y^2 + 5)^3 z (x^2 y^2 + 5)^2} - \frac{4 e^{\frac{\sin(x)}{\cos(2y)}} x y}{\ln(x^2 y^2 + 5)^2 z (x^2 y^2 + 5)}$$

$$\left. + \frac{4 e^{\frac{\sin(x)}{\cos(2y)}} x^3 y^3}{\ln(x^2 y^2 + 5)^2 z (x^2 y^2 + 5)^2} \right) e_x + \left(\frac{1}{x^2 + z} \left(\left(\frac{\cos(x) (1 + \tan(y)^2)}{\ln(x^2 + 1) y z} \right. \right. \right.$$

$$\left. \left. - \frac{\cos(x) \tan(y)}{\ln(x^2 + 1) y^2 z} - \frac{2 \sin(x) (1 + \tan(y)^2) x}{\ln(x^2 + 1)^2 y z (x^2 + 1)} + \frac{2 \sin(x) \tan(y) x}{\ln(x^2 + 1)^2 y^2 z (x^2 + 1)} \right) \right)$$

$$\begin{aligned}
& e^{\frac{\sin(x) \tan(y)}{\ln(x^2 + 1) y z}} \left(\frac{1}{x^2 + z} \left(\frac{\cos(x) \tan(y)}{\ln(x^2 + 1) y z} \right. \right. \\
& \left. \left. - \frac{2 \sin(x) \tan(y) x}{\ln(x^2 + 1)^2 y z (x^2 + 1)} \right) \left(\frac{\sin(x) (1 + \tan(y)^2)}{\ln(x^2 + 1) y z} \right. \right. \\
& \left. \left. - \frac{\sin(x) \tan(y)}{\ln(x^2 + 1) y^2 z} \right) e^{\frac{\sin(x) \tan(y)}{\ln(x^2 + 1) y z}} \right) \\
& \left. - \frac{2 \left(\frac{\sin(x) (1 + \tan(y)^2)}{\ln(x^2 + 1) y z} - \frac{\sin(x) \tan(y)}{\ln(x^2 + 1) y^2 z} \right) e^{\frac{\sin(x) \tan(y)}{\ln(x^2 + 1) y z}} x}{(x^2 + z)^2} \right) e_y \\
& - 2 \tan(z) y \sin(x) e_z
\end{aligned}$$

$Diff(g(x, y, z), x\$2, y\$1) = diff(g(x, y, z), x\$2, y\$1);$

$$\begin{aligned}
& \frac{\partial^3}{\partial y \partial x^2} \left(\frac{e^{\frac{\sin(x)}{\cos(2y)}}}{\ln(x^2 y^2 + 5) z} \right) e_x + \left(\frac{e^{\frac{\sin(x) \tan(y)}{\ln(x^2 + 1) y z}}}{x^2 + z} \right) e_y + (\tan(z) y^2 \cos(x)) e_z = \left(\right. \\
& - \frac{2 \sin(x) e^{\frac{\sin(x)}{\cos(2y)}} \sin(2y)}{\cos(2y)^2 \ln(x^2 y^2 + 5) z} - \frac{2 \sin(x)^2 \sin(2y) e^{\frac{\sin(x)}{\cos(2y)}}}{\cos(2y)^3 \ln(x^2 y^2 + 5) z} \\
& + \frac{2 \sin(x) e^{\frac{\sin(x)}{\cos(2y)}} x^2 y}{\cos(2y) \ln(x^2 y^2 + 5)^2 z (x^2 y^2 + 5)} + \frac{4 \cos(x)^2 e^{\frac{\sin(x)}{\cos(2y)}} \sin(2y)}{\cos(2y)^3 \ln(x^2 y^2 + 5) z} \\
& + \frac{2 \cos(x)^2 \sin(x) \sin(2y) e^{\frac{\sin(x)}{\cos(2y)}}}{\cos(2y)^4 \ln(x^2 y^2 + 5) z} - \frac{2 \cos(x)^2 e^{\frac{\sin(x)}{\cos(2y)}} x^2 y}{\cos(2y)^2 \ln(x^2 y^2 + 5)^2 z (x^2 y^2 + 5)} \\
& - \frac{8 \cos(x) e^{\frac{\sin(x)}{\cos(2y)}} x y^2 \sin(2y)}{\cos(2y)^2 \ln(x^2 y^2 + 5)^2 z (x^2 y^2 + 5)} - \frac{8 \cos(x) \sin(x) \sin(2y) e^{\frac{\sin(x)}{\cos(2y)}} x y^2}{\cos(2y)^3 \ln(x^2 y^2 + 5)^2 z (x^2 y^2 + 5)} \\
& + \frac{16 \cos(x) e^{\frac{\sin(x)}{\cos(2y)}} x^3 y^3}{\cos(2y) \ln(x^2 y^2 + 5)^3 z (x^2 y^2 + 5)^2} - \frac{8 \cos(x) e^{\frac{\sin(x)}{\cos(2y)}} x y}{\cos(2y) \ln(x^2 y^2 + 5)^2 z (x^2 y^2 + 5)} \\
& + \frac{8 \cos(x) e^{\frac{\sin(x)}{\cos(2y)}} x^3 y^3}{\cos(2y) \ln(x^2 y^2 + 5)^2 z (x^2 y^2 + 5)^2} + \frac{16 \sin(x) \sin(2y) e^{\frac{\sin(x)}{\cos(2y)}} x^2 y^4}{\cos(2y)^2 \ln(x^2 y^2 + 5)^3 z (x^2 y^2 + 5)^2} \left. \right)
\end{aligned} \tag{2.3}$$

$$\begin{aligned}
& - \frac{48 e^{\frac{\sin(x)}{\cos(2y)} x^4 y^5}}{\ln(x^2 y^2 + 5)^4 z (x^2 y^2 + 5)^3} + \frac{40 e^{\frac{\sin(x)}{\cos(2y)} x^2 y^3}}{\ln(x^2 y^2 + 5)^3 z (x^2 y^2 + 5)^2} \\
& - \frac{48 e^{\frac{\sin(x)}{\cos(2y)} x^4 y^5}}{\ln(x^2 y^2 + 5)^3 z (x^2 y^2 + 5)^3} - \frac{4 \sin(x) \sin(2y) e^{\frac{\sin(x)}{\cos(2y)} y^2}}{\cos(2y)^2 \ln(x^2 y^2 + 5)^2 z (x^2 y^2 + 5)} \\
& - \frac{4 e^{\frac{\sin(x)}{\cos(2y)} y}}{\ln(x^2 y^2 + 5)^2 z (x^2 y^2 + 5)} + \frac{20 e^{\frac{\sin(x)}{\cos(2y)} y^3 x^2}}{\ln(x^2 y^2 + 5)^2 z (x^2 y^2 + 5)^2} \\
& + \left. \frac{8 \sin(x) \sin(2y) e^{\frac{\sin(x)}{\cos(2y)} x^2 y^4}}{\cos(2y)^2 \ln(x^2 y^2 + 5)^2 z (x^2 y^2 + 5)^2} - \frac{16 e^{\frac{\sin(x)}{\cos(2y)} x^4 y^5}}{\ln(x^2 y^2 + 5)^2 z (x^2 y^2 + 5)^3} \right) e_x \\
& + \left(\frac{1}{x^2 + z} \left(\left(- \frac{\sin(x) (1 + \tan(y)^2)}{\ln(x^2 + 1) y z} + \frac{\sin(x) \tan(y)}{\ln(x^2 + 1) y^2 z} - \frac{4 \cos(x) (1 + \tan(y)^2) x}{\ln(x^2 + 1)^2 y z (x^2 + 1)} \right. \right. \right. \\
& + \frac{4 \cos(x) \tan(y) x}{\ln(x^2 + 1)^2 y^2 z (x^2 + 1)} + \frac{8 \sin(x) (1 + \tan(y)^2) x^2}{\ln(x^2 + 1)^3 y z (x^2 + 1)^2} \\
& - \frac{8 \sin(x) \tan(y) x^2}{\ln(x^2 + 1)^3 y^2 z (x^2 + 1)^2} - \frac{2 \sin(x) (1 + \tan(y)^2)}{\ln(x^2 + 1)^2 y z (x^2 + 1)} \\
& + \frac{2 \sin(x) \tan(y)}{\ln(x^2 + 1)^2 y^2 z (x^2 + 1)} + \frac{4 \sin(x) (1 + \tan(y)^2) x^2}{\ln(x^2 + 1)^2 y z (x^2 + 1)^2} \\
& \left. \left. - \frac{4 \sin(x) \tan(y) x^2}{\ln(x^2 + 1)^2 y^2 z (x^2 + 1)^2} \right) e^{\frac{\sin(x) \tan(y)}{\ln(x^2 + 1) y z}} + \frac{1}{x^2 + z} \left(\left(- \frac{\sin(x) \tan(y)}{\ln(x^2 + 1) y z} \right. \right. \right. \\
& - \frac{4 \cos(x) \tan(y) x}{\ln(x^2 + 1)^2 y z (x^2 + 1)} + \frac{8 \sin(x) \tan(y) x^2}{\ln(x^2 + 1)^3 y z (x^2 + 1)^2} - \frac{2 \sin(x) \tan(y)}{\ln(x^2 + 1)^2 y z (x^2 + 1)}
\end{aligned}$$

$$\begin{aligned}
& + \frac{4 \sin(x) \tan(y) x^2}{\ln(x^2 + 1)^2 y z (x^2 + 1)^2} \left(\frac{\sin(x) (1 + \tan(y)^2)}{\ln(x^2 + 1) y z} \right. \\
& - \left. \frac{\sin(x) \tan(y)}{\ln(x^2 + 1) y^2 z} \right) e^{\frac{\sin(x) \tan(y)}{\ln(x^2 + 1) y z}} + \frac{1}{x^2 + z} \left(2 \left(\frac{\cos(x) \tan(y)}{\ln(x^2 + 1) y z} \right. \right. \\
& - \left. \left. \frac{2 \sin(x) \tan(y) x}{\ln(x^2 + 1)^2 y z (x^2 + 1)} \right) e^{\frac{\sin(x) \tan(y)}{\ln(x^2 + 1) y z}} \left(\frac{\cos(x) (1 + \tan(y)^2)}{\ln(x^2 + 1) y z} - \frac{\cos(x) \tan(y)}{\ln(x^2 + 1) y^2 z} \right. \right. \\
& - \left. \left. \frac{2 \sin(x) (1 + \tan(y)^2) x}{\ln(x^2 + 1)^2 y z (x^2 + 1)} + \frac{2 \sin(x) \tan(y) x}{\ln(x^2 + 1)^2 y^2 z (x^2 + 1)} \right) \right) \\
& + \frac{1}{x^2 + z} \left(\left(\frac{\cos(x) \tan(y)}{\ln(x^2 + 1) y z} - \frac{2 \sin(x) \tan(y) x}{\ln(x^2 + 1)^2 y z (x^2 + 1)} \right)^2 \left(\frac{\sin(x) (1 + \tan(y)^2)}{\ln(x^2 + 1) y z} \right. \right. \\
& - \left. \left. \frac{\sin(x) \tan(y)}{\ln(x^2 + 1) y^2 z} \right) e^{\frac{\sin(x) \tan(y)}{\ln(x^2 + 1) y z}} \right) - \frac{1}{(x^2 + z)^2} \left(4 \left(\frac{\cos(x) (1 + \tan(y)^2)}{\ln(x^2 + 1) y z} \right. \right. \\
& - \left. \left. \frac{\cos(x) \tan(y)}{\ln(x^2 + 1) y^2 z} - \frac{2 \sin(x) (1 + \tan(y)^2) x}{\ln(x^2 + 1)^2 y z (x^2 + 1)} + \frac{2 \sin(x) \tan(y) x}{\ln(x^2 + 1)^2 y^2 z (x^2 + 1)} \right) \right) \\
& e^{\frac{\sin(x) \tan(y)}{\ln(x^2 + 1) y z} x} \left) - \frac{1}{(x^2 + z)^2} \left(4 \left(\frac{\cos(x) \tan(y)}{\ln(x^2 + 1) y z} \right. \right. \\
& - \left. \left. \frac{2 \sin(x) \tan(y) x}{\ln(x^2 + 1)^2 y z (x^2 + 1)} \right) \left(\frac{\sin(x) (1 + \tan(y)^2)}{\ln(x^2 + 1) y z} \right. \right. \\
& - \left. \left. \frac{\sin(x) \tan(y)}{\ln(x^2 + 1) y^2 z} \right) e^{\frac{\sin(x) \tan(y)}{\ln(x^2 + 1) y z} x} \right)
\end{aligned}$$

$$\begin{aligned}
& + \frac{8 \left(\frac{\sin(x) (1 + \tan(y)^2)}{\ln(x^2 + 1) y z} - \frac{\sin(x) \tan(y)}{\ln(x^2 + 1) y^2 z} \right) e^{\frac{\sin(x) \tan(y)}{\ln(x^2 + 1) y z}} x^2}{(x^2 + z)^3} \\
& - \frac{2 \left(\frac{\sin(x) (1 + \tan(y)^2)}{\ln(x^2 + 1) y z} - \frac{\sin(x) \tan(y)}{\ln(x^2 + 1) y^2 z} \right) e^{\frac{\sin(x) \tan(y)}{\ln(x^2 + 1) y z}}}{(x^2 + z)^2} \Bigg) e_y \\
& - 2 \tan(z) y \cos(x) e_z
\end{aligned}$$

Some derivatives:

/ feels fast /

$\partial^6 g / \partial x^3 \partial y^3 \mid x,y,z = 2,3,4$

`evalf(subs(x=2, y=3, z=4, diff(g(x, y, z), x$3, y$3)));`

$$(-24.27206757)e_x + (-0.01398227167)e_y + (0.)e_z \quad (2.4)$$

/ around 3s /

$\partial^{10} g / \partial x^5 \partial y^5 \mid x,y,z = 2,3,4$

`evalf(subs(x=2, y=3, z=4, diff(g(x, y, z), x$5, y$5)));`

$$(24617.25406)e_x + (-0.3625226504)e_y + (0.)e_z \quad (2.5)$$

/ around 20s /

$\partial^{14} g / \partial x^7 \partial y^7 \mid x,y,z = 2,3,4$

`evalf(subs(x=2, y=3, z=4, diff(g(x, y, z), x$7, y$7)));`

$$(-6.994923710 \cdot 10^7)e_x + (-29.76406303)e_y + (0.)e_z \quad (2.6)$$

! WARNING: THIS COMMAND CAUSED MAPLE TO FREEZE ON THE TEST LAPTOP, CONSUMING TOO MUCH TIME AND RESOURCES !

$\partial^{18} g / \partial x^9 \partial y^9 \mid x,y,z = 2,3,4$

`evalf(subs(x=2, y=3, z=4, diff(g(x, y, z), x$9, y$9)));`