

Brige Vieta

It is a method to find a single root for a given function.

It's formula is the same with "Newton Raphson Method":

$$x_{i+1} = g(x_i) = x_i - \frac{f(x_i)}{f'(x_i)}$$

The difference is how to substitute in the formula for the values $F(X_i)$ and $F'(X_i)$.

To understand this difference, we must know "Horner Method".

-Horner Method:

Horner's Method

- For polynomial of degree m

$$f(x) = a_0 + a_1x + a_2x^2 + \dots + a_mx^m = \sum_{k=0}^m a_k x^k$$

- Divide by $(x-r)$

$$\frac{f(x)}{x-r} = \frac{a_0 + a_1x + a_2x^2 + \dots + a_mx^m}{x-r} = b_1 + b_2x + \dots + b_mx^{m-1} + \frac{b_0}{x-r}$$

$$f(x) = a_0 + a_1x + a_2x^2 + \dots + a_mx^m = (x-r)(b_1 + b_2x + \dots + b_mx^{m-1}) + b_0$$

- b_0 is $f(r)$

Now we must know the relations between b 's and a 's:

Horner's Method

$$f(x) = a_0 + a_1x + a_2x^2 + \dots + a_mx^m = (x-r)(b_1 + b_2x + \dots + b_mx^{m-1}) + b_0$$

$$f(x) = a_0 + a_1x + a_2x^2 + \dots + a_mx^m = (b_1x + b_2x^2 + \dots + b_{m-1}x^{m-1} + b_mx^m) + (-rb_1 - rb_2x - \dots - rb_mx^{m-1}) + b_0$$

$$= b_0 - rb_1 + x(b_1 - rb_2) + x^2(b_2 - rb_3) + \dots + x^{m-1}(b_{m-1} - rb_m) + b_mx^m$$

$$\left. \begin{array}{l} b_m = a_m \\ b_{m-1} = a_{m-1} + rb_m \\ \vdots \\ b_2 = a_2 + rb_3 \\ b_1 = a_1 + rb_2 \\ b_0 = a_0 + rb_1 = f(r) \end{array} \right\} \begin{array}{l} m \times, m+ \\ b_m = a_m \\ b_j = a_j + rb_{j+1} \end{array} \quad j = m-1, m-2, \dots, 1, 0$$

From the previous we knew that to determine the value of the function at some point 'r'

We can find it using iterative formula.

And we need 'm' operations of multiplication operations and 'm' operations of addition operations.

Where 'm' is the maximum power of the given equation.

-Example for Horner Method:

Horner's Method

$$f_1(x) = b_1 + b_2x + \dots + b_mx^{m-1}$$

$$f(x) = x^2 - 3x + 2$$

$f(1)$	$f(2)$	$f(2)$
i	i	i
a_i	a_i	a_i
b_i	b_i	b_i
2	3	2
1	2	1
-3	-3	-1
-2	1	1
0	0	0
2	4	-2
0	0	0

$$f_1(x) = x - 2$$

$$f_1(x) = x^2 - x - 2$$

$$f_2(x) = x + 1$$

2 is a root (i.e. a double root of original equation)

-What is the benefits of Horner in Brige Vieta?

From Horner, we manage to determine the value of a polynomial function for any value 'r'

In minimum number of operation.

Then we can find the value of F(Xi) like this way.

-Then how to calculate the value of F'(Xi)?

This is the answer:

Birge-Vieta Method

- NR method with $f(x)$ and $f'(x)$ evaluated using Horner's method
- Once a root is found, reduce order of polynomial

$$f(x) = a_0 + a_1x + a_2x^2 + \dots + a_mx^m = (x-r)(b_1 + b_2x + \dots + b_mx^{m-1}) + b_0 = (x-r)h(x) + b_0$$

$$b_m = a_m$$

$$b_j = a_j + rb_{j+1} \quad j = m-1, m-2, \dots, 1, 0$$

$$f'(x) = h(x) + (x-r)h'(x)$$

$$f'(r) = h(r)$$

$$h(x) = b_1 + b_2x + \dots + b_mx^{m-1} = (x-r)(c_2 + c_3x + \dots + c_mx^{m-2}) + c_1$$

$$c_m = b_m$$

$$c_j = b_j + rc_{j+1} \quad j = m-1, m-2, \dots, 1$$

$$f(r) = b_0$$

$$f'(r) = h(r) = c_1$$

-The Procedure Brige Vieta:

Inputs:(func,Xo,tolerance,max iteration).

Where Xo is the start value for X.

Outputs:

1-Condition: equals 0 for any error happens like division by 0.

2-Table: contains nine columns and number of rows equals the number of iterations

Note every iteration has number of rows equals the maximum power+1.

(iteration , power from maximum power to 0 , a , b , c , x , error , time)

Where column a contains values from ao to am.

Note : a,b and c are specified above.

And b,c as the same like a , but c start from c1 not c0.

-How Does The Algorithm Work?

It contains a loop for each loop :

We calculate the values of the arrays (b,c)the values of the array a does not change throw the program.

Then calculate the value of Xi+1 ,error and time.

Then substitute in the form for values of F(X)=bo and F'(x)=C1.

Then we find new value to estimate root(Xi+1).

After this we calculate time and the absolute approximate error.

-Order of convergence is the same with newton it is a quadratic order.

Error Analysis

$$|\delta_{i+1}| \cong \frac{f''(\alpha)}{2f'(\alpha)} \delta_i^2$$

Where delta i+1 =absolute true error in the current iteration , delta I = absolute true error in the previous iteration.

-Advantages Of Brige Vieta:

1- it uses the same formula of newton with minimum number of mathematical operations.

2-it is fast .

-Pitfalls:

1-solve only polynomial equations.

2-we are not sure that it will converge to the root .

To be sure that it will converge the value of $F''(X_i)/2F'(X_i)$ smaller than 1.

3- if $F'(X_i)=0$,then we divide by zero.

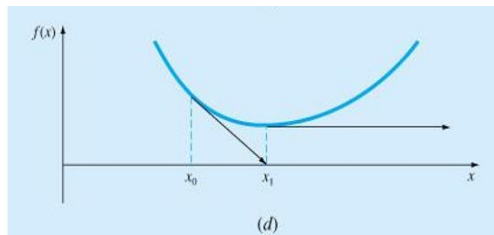


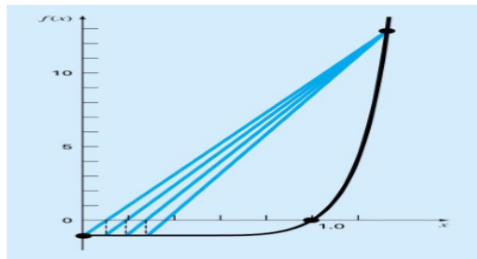
Figure (d)
A zero slope causes division by zero.

Act

4-if the function is very flat ,it will converge but it will be very slow.

• Sometimes slow

$$f(x) = x^{10} - 1$$



iteration	x_i
0	0.5
1	51.65
2	46.485
3	41.8365
4	37.65285
5	33.8877565
...	...
40	1.002316024
41	1.000023934
42	1.000000003
43	1.000000000

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5-the root is inflection point ,maximum or minimum point.

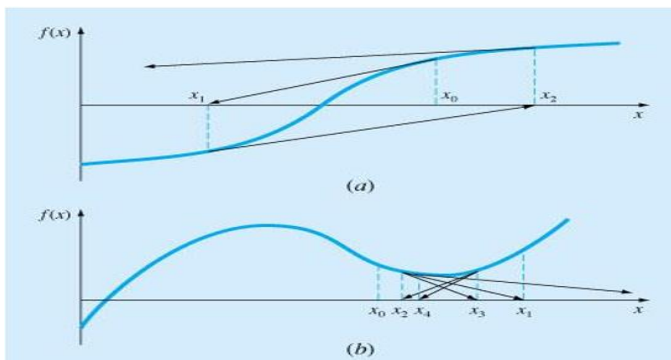


Figure (a)

An inflection point ($f''(x)=0$) at the vicinity of a root causes divergence.

Figure (b)

A local maximum or minimum causes oscillations.

6- it may jump from one location close to one root to a location that is several roots away.

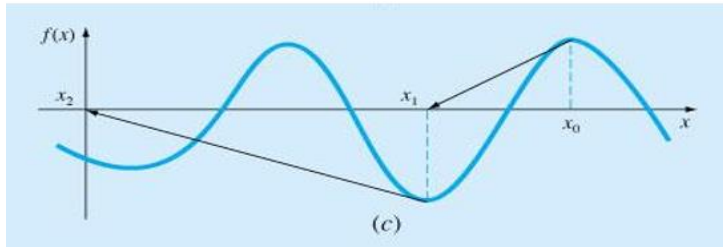


Figure (c)

It may jump from one location close to one root to a location that is several roots away.

-Pseudo Code For Algorithm.

```
Brige_Vieta(func,Xo,tolerance,maxIteration){
    help=parsing(func,Xo)
    fxIndex=help(1,2)+1
    If (help(fxIndex-1,5)=0)
        table='Error division by 0';
        condition=0;
    else
        numOfRows=fxIndex;
        previous=x0;
        next=previous-(help(fxIndex,4)/help(fxIndex-1,5));
        error=next-previous;
        previous=next;
        iterations=1;
        flag2=0;
        while (flag2==0&&iterations<maxIterations&&flag==1){
            if (abs(error)<=tolerance)
                flag2=1;
            counter=2;
            help(1,1)=iterations;
            help(1,6)=previous;
            help(1,7)=error;
            time=toc;
            help(1,8)=time;
        }
        while(counter<=numOfRows){
            help(counter,1)=iterations;
            help(counter,6)=previous;
            help(counter,4)=help(counter,3)+previous*help(counter-1,4);
```

```

    help(counter,5)=help(counter,4)+previous*help(counter-1,5);
    help(counter,7)=error;
    time=toc;
    help(counter,8)=time;
    counter=counter+1;
}

if (help(fxIndex-1,5)==0)
    table='Error division by 0';
    flag=0;
else
    help(fxIndex,5)=help(fxIndex-1,5);
    hornerMatrix=[hornerMatrix;help];
    next=previous-(help(fxIndex,4)/help(fxIndex-1,5));
    error=next-previous;
    previous=next;
    iterations=iterations+1;
    table=hornerMatrix;
    condition=flag;
}
}

```

-Sample Runs

```
>> func='x^3-x^2-10x+7';  
>>  
>> [table,condition] = Birge_Vieta(func,1,1e-4,20)
```

table =

0	3.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0
0	2.0000	-1.0000	0	1.0000	1.0000	1.0000	0
0	1.0000	-10.0000	-10.0000	-9.0000	1.0000	1.0000	0
0	0	7.0000	-3.0000	-9.0000	1.0000	1.0000	0
1.0000	3.0000	1.0000	1.0000	1.0000	0.6667	-0.3333	0.1479
1.0000	2.0000	-1.0000	-0.3333	0.3333	0.6667	-0.3333	0.1479
1.0000	1.0000	-10.0000	-10.2222	-10.0000	0.6667	-0.3333	0.1479
1.0000	0	7.0000	0.1852	-10.0000	0.6667	-0.3333	0.1480
2.0000	3.0000	1.0000	1.0000	1.0000	0.6852	0.0185	0.1480
2.0000	2.0000	-1.0000	-0.3148	0.3704	0.6852	0.0185	0.1480
2.0000	1.0000	-10.0000	-10.2157	-9.9619	0.6852	0.0185	0.1480
2.0000	0	7.0000	0.0003	-9.9619	0.6852	0.0185	0.1480
3.0000	3.0000	1.0000	1.0000	1.0000	0.6852	0.0000	0.1480
3.0000	2.0000	-1.0000	-0.3148	0.3704	0.6852	0.0000	0.1480
3.0000	1.0000	-10.0000	-10.2157	-9.9619	0.6852	0.0000	0.1480
3.0000	0	7.0000	0.0000	-9.9619	0.6852	0.0000	0.1480

condition =

1

```
>> func='x^3-x-4';
[table,condition] = Birge_Vieta(func,1,1e-4,20)
```

```
table =
```

0	3.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0
0	2.0000	0	1.0000	2.0000	1.0000	1.0000	0
0	1.0000	-1.0000	0	2.0000	1.0000	1.0000	0
0	0	-4.0000	-4.0000	2.0000	1.0000	1.0000	0
1.0000	3.0000	1.0000	1.0000	1.0000	3.0000	2.0000	0.0007
1.0000	2.0000	0	3.0000	6.0000	3.0000	2.0000	0.0007
1.0000	1.0000	-1.0000	8.0000	26.0000	3.0000	2.0000	0.0007
1.0000	0	-4.0000	20.0000	26.0000	3.0000	2.0000	0.0007
2.0000	3.0000	1.0000	1.0000	1.0000	2.2308	-0.7692	0.0008
2.0000	2.0000	0	2.2308	4.4615	2.2308	-0.7692	0.0008
2.0000	1.0000	-1.0000	3.9763	13.9290	2.2308	-0.7692	0.0008
2.0000	0	-4.0000	4.8703	13.9290	2.2308	-0.7692	0.0008
3.0000	3.0000	1.0000	1.0000	1.0000	1.8811	-0.3497	0.0008
3.0000	2.0000	0	1.8811	3.7622	1.8811	-0.3497	0.0008
3.0000	1.0000	-1.0000	2.5386	9.6158	1.8811	-0.3497	0.0008
3.0000	0	-4.0000	0.7754	9.6158	1.8811	-0.3497	0.0008
4.0000	3.0000	1.0000	1.0000	1.0000	1.8005	-0.0806	0.0008
4.0000	2.0000	0	1.8005	3.6010	1.8005	-0.0806	0.0008
4.0000	1.0000	-1.0000	2.2417	8.7252	1.8005	-0.0806	0.0008
4.0000	0	-4.0000	0.0362	8.7252	1.8005	-0.0806	0.0008
5.0000	3.0000	1.0000	1.0000	1.0000	1.7963	-0.0041	0.0008
5.0000	2.0000	0	1.7963	3.5927	1.7963	-0.0041	0.0008
5.0000	1.0000	-1.0000	2.2268	8.6804	1.7963	-0.0041	0.0008
5.0000	0	-4.0000	0.0001	8.6804	1.7963	-0.0041	0.0008
6.0000	3.0000	1.0000	1.0000	1.0000	1.7963	-0.0000	0.0009
6.0000	2.0000	0	1.7963	3.5926	1.7963	-0.0000	0.0009
6.0000	1.0000	-1.0000	2.2268	8.6803	1.7963	-0.0000	0.0009

6.0000	0	-4.0000	0.0000	8.6803	1.7963	-0.0000	0.0009
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```
condition =
```

```
1
```

```
*****
```



```
>> func='5x^5+x^2-x-4';
[table,condition] = Birge_Vieta(func,1,1e-4,20)
```

```
table =
```

0	5.0000	5.0000	5.0000	5.0000	1.0000	1.0000	0
0	4.0000	0	5.0000	10.0000	1.0000	1.0000	0
0	3.0000	0	5.0000	15.0000	1.0000	1.0000	0
0	2.0000	1.0000	6.0000	21.0000	1.0000	1.0000	0
0	1.0000	-1.0000	5.0000	26.0000	1.0000	1.0000	0
0	0	-4.0000	1.0000	26.0000	1.0000	1.0000	0
1.0000	5.0000	5.0000	5.0000	5.0000	0.9615	-0.0385	0.0008
1.0000	4.0000	0	4.8077	9.6154	0.9615	-0.0385	0.0008
1.0000	3.0000	0	4.6228	13.8683	0.9615	-0.0385	0.0008
1.0000	2.0000	1.0000	5.4450	18.7799	0.9615	-0.0385	0.0008
1.0000	1.0000	-1.0000	4.2356	22.2932	0.9615	-0.0385	0.0008
1.0000	0	-4.0000	0.0727	22.2932	0.9615	-0.0385	0.0008
2.0000	5.0000	5.0000	5.0000	5.0000	0.9583	-0.0033	0.0009
2.0000	4.0000	0	4.7914	9.5828	0.9583	-0.0033	0.0009
2.0000	3.0000	0	4.5915	13.7745	0.9583	-0.0033	0.0009
2.0000	2.0000	1.0000	5.3999	18.5998	0.9583	-0.0033	0.0009
2.0000	1.0000	-1.0000	4.1746	21.9984	0.9583	-0.0033	0.0009
2.0000	0	-4.0000	0.0005	21.9984	0.9583	-0.0033	0.0009
3.0000	5.0000	5.0000	5.0000	5.0000	0.9583	-0.0000	0.0009
3.0000	4.0000	0	4.7913	9.5826	0.9583	-0.0000	0.0009
3.0000	3.0000	0	4.5913	13.7739	0.9583	-0.0000	0.0009
3.0000	2.0000	1.0000	5.3996	18.5985	0.9583	-0.0000	0.0009
3.0000	1.0000	-1.0000	4.1742	21.9964	0.9583	-0.0000	0.0009
3.0000	0	-4.0000	0.0000	21.9964	0.9583	-0.0000	0.0009

```
condition =
```

```
1
```

```
*****
```

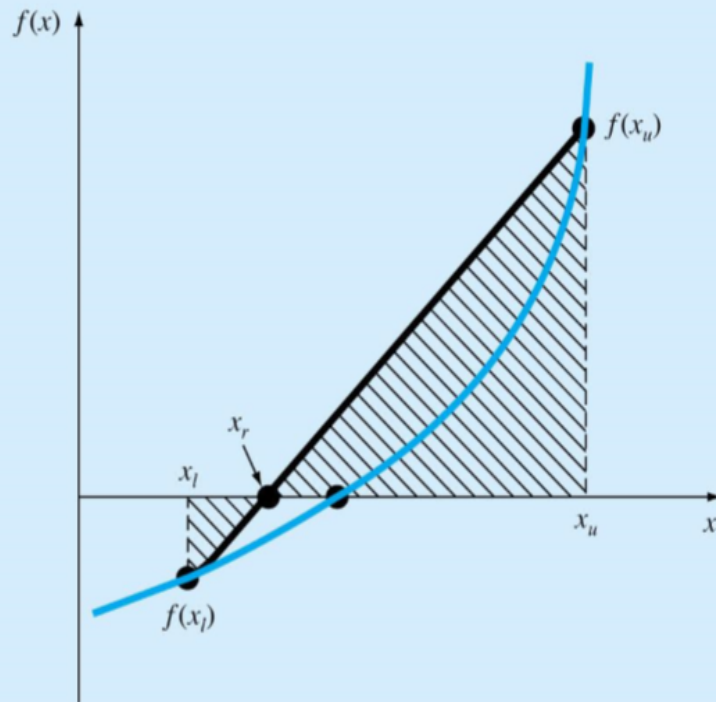
False Position Method

It is also known as “Regula-Falsi” ,and it is considered an iterative method of “Bracketing Method”.

And this is the derivation of the formula.

The False-Position Method (Regula-Falsi)

- We can approximate the solution by doing a *linear interpolation* between $f(x_u)$ and $f(x_l)$
- Find x_r such that $l(x_r)=0$, where $l(x)$ is the linear approximation of $f(x)$ between x_l and x_u
- Derive x_r using similar triangles



$$x_r = \frac{x_l f_u - x_u f_l}{f_u - f_l}$$

-False Position Procedure:

Inputs and Outputs:

A-It takes five inputs (The equation , X_l , X_u , tolerance , maximum iterations)

1-The Equation : Is the equation we want to find one root to it in the interval from X_l to X_u .

2- X_l :is lower bound of the interval.

3- X_u :is the upper bound of the interval.

4-Tolerance: the allowed absolute for the solution.

5-Maximum iterations : is the maximum number of the iterations after which we can stop even if the error greater than the tolerance

B- it gives as two outputs:

1-condition : it work as a Boolean variable if condition =0 this indicate some error has happened

*Like division by zero or the value of $F(X_u)*F(X_l)$ greater than 0 ,and when this happen we do not continue to iterate.*

Where $F(X_u)$ indicates the value of the given equation at $X=X_u$.

Where $F(X_l)$ indicates the value of the given equation at $X=X_l$.

2-table :

This table contains nine columns and number iteration equal to the number of rows.

The nine columns(the number of iterations , X_l , X_u , X_r , $F(X_l)$, $F(X_u)$, $F(x_r)$, error,time).

- X_r : is the estimate value for the root where $X_l \leq X_r \leq X_u$.

And we can calculate it from :

$$x_r = \frac{x_l f_u - x_u f_l}{f_u - f_l}$$

Error: is the approximate absolute error , $E = x_{r i} - x_{r i-1}$.

Error = the estimate value of the root of the current iteration - the estimate value of the root of the previous iteration.

Time = it is the time taken from the start of the program to the time to estimate the value of x_r for each iteration.

-How does the algorithm work?

It works in a simply way, there is a loop.

For each loop we calculate the value of x_r from the given formula.

And calculate error as mentioned above.

Give new value to x_u and x_l and we give them the values from this condition:

```
if (func(previous)*fXu<0)
    xLower=previous;
    fXl=func (xLower) ;
else
    xUpper=previous;
    fXu=func (xUpper) ;
end
```

Where previous= the value of the x_r in the previous iteration.

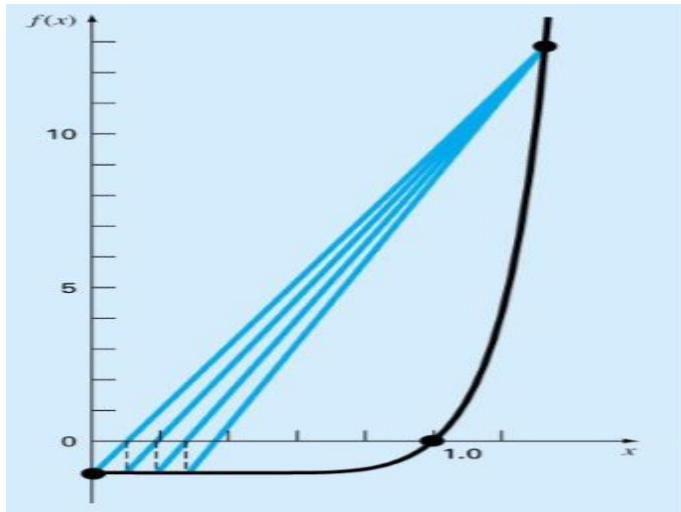
What is the advantage of this method?

It is a fast method.

Always converges for a single root.

Pitfalls of False Position.

1-when the give function is a flat function and this means one of the bound is stuck like this:



And this make it slow to converge to the root.

We can solve this problem by using “Bisection method” in the first time

Because this will make the interval smaller.

$$X_r = (X_l + X_u)/2.$$

2- We can't solve it if $(F(X_l) * F(X_u) < 1)$

Because the formula dependent on this condition.

-Pseudo Code

```

falsePosition( funcStr,xl,xu,tolerance,maxIterations){
    xLower=xl;
    xUpper=xu;
    converter='@(x)';
    fallStr=strcat(converter,funcStr);
    func = str2func(fallStr);
    fXu=func(xUpper);
    fXl=func(xLower);
    flag=1;
    if (fXu*fXl>0)
        table='Erro f(Xl)*f(Xu)>0';
        condition=0;
    else
        tic;
        previous=(xLower*fXu-xUpper*fXl)/(fXu-fXl);
        time=toc;
        iterations=1;

```

```

matrix=[iterations,xLower,xUpper,previous,fXl,fXu,func(previous)
,previous ,time];
error=1000;
while(abs(error)>tolerance&&iterations<maxIterations&&flag==1){
    if (func(previous)*fXu<0)
        xLower=previous;
        fXl=func(xLower);
    else
        xUpper=previous;
        fXu=func(xUpper);
    if (fXu-fXl==0)
        flag=0;
        table='Error Division by 0';
    else
        xr=(xLower*fXu-xUpper*fXl)/(fXu-fXl);
        time=toc;
        error=xr-previous;
        previous=xr;
        iterations=iterations+1;
        help=[iterations,xLower,xUpper,previous,fXl,fXu,func(previous),error,time];
        matrix=[matrix ; help];
}

```

```

table=matrix;
condition=flag;

```

```

}

```

Sample Runs.

```
>> func='x^3-x-4';  
>> [table,condition]=falsePosition( func,1,2,1e-4,20)
```

table =

1.0000	1.0000	2.0000	1.6667	-4.0000	2.0000	-1.0370	1.6667	0.0000
2.0000	1.6667	2.0000	1.7805	-1.0370	2.0000	-0.1361	0.1138	0.0009
3.0000	1.7805	2.0000	1.7945	-0.1361	2.0000	-0.0160	0.0140	0.0010
4.0000	1.7945	2.0000	1.7961	-0.0160	2.0000	-0.0019	0.0016	0.0010
5.0000	1.7961	2.0000	1.7963	-0.0019	2.0000	-0.0002	0.0002	0.0010
6.0000	1.7963	2.0000	1.7963	-0.0002	2.0000	-0.0000	0.0000	0.0010

condition =

1

```
>> func='3x^4+6.1x^3-2x^2+3x+2';  
[table,condition]=falsePosition( func,-1,0,1e-4,20)
```

table =

1.0000	-1.0000	0	-0.2469	-6.1000	2.0000	1.0567	-0.2469	0.0000
2.0000	-1.0000	-0.2469	-0.3581	-6.1000	1.0567	0.4384	-0.1112	0.0001
3.0000	-1.0000	-0.3581	-0.4011	-6.1000	0.4384	0.1587	-0.0430	0.0001
4.0000	-1.0000	-0.4011	-0.4163	-6.1000	0.1587	0.0543	-0.0152	0.0001
5.0000	-1.0000	-0.4163	-0.4215	-6.1000	0.0543	0.0182	-0.0052	0.0002
6.0000	-1.0000	-0.4215	-0.4232	-6.1000	0.0182	0.0061	-0.0017	0.0002
7.0000	-1.0000	-0.4232	-0.4238	-6.1000	0.0061	0.0020	-0.0006	0.0002
8.0000	-1.0000	-0.4238	-0.4240	-6.1000	0.0020	0.0007	-0.0002	0.0002
9.0000	-1.0000	-0.4240	-0.4240	-6.1000	0.0007	0.0002	-0.0001	0.0002

condition =

1

```
>> func='3x^4+6.1x^3-2x^2+3x+2';
[table,condition]=falsePosition( func,1,2,1e-4,20)
```

```
table =
```

```
Erro f(Xl)*f(Xu)>0
```

```
condition =
```

```
0
```

```
*****
```

```
>> func='8x^5-3x^4+6.1x^3-2x^2+3x+2';
[table,condition]=falsePosition( func,-1,2,1e-4,20)
```

```
table =
```

1.0000	-1.0000	2.0000	-0.7822	-20.1000	256.8000	-7.9563	-0.7822	0.0000
2.0000	-0.7822	2.0000	-0.6986	-7.9563	256.8000	-5.1980	0.0836	0.0015
3.0000	-0.6986	2.0000	-0.6451	-5.1980	256.8000	-3.8181	0.0535	0.0016
4.0000	-0.6451	2.0000	-0.6063	-3.8181	256.8000	-2.9751	0.0388	0.0016
5.0000	-0.6063	2.0000	-0.5765	-2.9751	256.8000	-2.4034	0.0298	0.0016
6.0000	-0.5765	2.0000	-0.5526	-2.4034	256.8000	-1.9897	0.0239	0.0016
7.0000	-0.5526	2.0000	-0.5330	-1.9897	256.8000	-1.6766	0.0196	0.0016
8.0000	-0.5330	2.0000	-0.5165	-1.6766	256.8000	-1.4316	0.0164	0.0017
9.0000	-0.5165	2.0000	-0.5026	-1.4316	256.8000	-1.2353	0.0140	0.0017
10.0000	-0.5026	2.0000	-0.4906	-1.2353	256.8000	-1.0747	0.0120	0.0017
11.0000	-0.4906	2.0000	-0.4802	-1.0747	256.8000	-0.9413	0.0104	0.0017
12.0000	-0.4802	2.0000	-0.4712	-0.9413	256.8000	-0.8292	0.0091	0.0017
13.0000	-0.4712	2.0000	-0.4632	-0.8292	256.8000	-0.7338	0.0080	0.0017
14.0000	-0.4632	2.0000	-0.4562	-0.7338	256.8000	-0.6519	0.0070	0.0018
15.0000	-0.4562	2.0000	-0.4500	-0.6519	256.8000	-0.5812	0.0062	0.0018
16.0000	-0.4500	2.0000	-0.4444	-0.5812	256.8000	-0.5197	0.0055	0.0018
17.0000	-0.4444	2.0000	-0.4395	-0.5197	256.8000	-0.4658	0.0049	0.0018
18.0000	-0.4395	2.0000	-0.4351	-0.4658	256.8000	-0.4185	0.0044	0.0019
19.0000	-0.4351	2.0000	-0.4311	-0.4185	256.8000	-0.3767	0.0040	0.0019
20.0000	-0.4311	2.0000	-0.4276	-0.3767	256.8000	-0.3397	0.0036	0.0019

```
condition =
```

```
1
```

```
>> pi=3.141592654;
func='sin(x)+0.5';
[table,condition]=falsePosition( func,-1*pi/2,2*pi,1e-4,20)
```

```
table =
```

1.0000	-1.5708	6.2832	2.3562	-0.5000	0.5000	1.2071	2.3562	0.0000
2.0000	-1.5708	2.3562	-0.4206	-0.5000	1.2071	0.0917	-2.7768	0.0013
3.0000	-1.5708	-0.4206	-0.5988	-0.5000	0.0917	-0.0637	-0.1782	0.0013
4.0000	-0.5988	-0.4206	-0.5258	-0.0637	0.0917	-0.0019	0.0731	0.0013
5.0000	-0.5258	-0.4206	-0.5237	-0.0019	0.0917	-0.0001	0.0021	0.0014
6.0000	-0.5237	-0.4206	-0.5236	-0.0001	0.0917	-0.0000	0.0001	0.0014

```
condition =
```

```
1
```


Bisection Method

1- Overview:

This is a bracketing method, and always converge, it works by getting the mid of an interval then substitute in the function, and if the result of this mid is multiplied value of the function at the upper bound or the lower one, and the result is positive then, that mean the mid and the bound are both under the X-axis or above it then there is no root will be found between that bound and the mid, so we update the that bound to be the mid, and the process continues until we find root.

2- Pseudo-Code:

```
For I = 1: numberOfIterations
    mid = (upper+lower)/2
    test = f(mid)
    if (test <= eps)
        iterations = i
        root = mid
        break;
    end
    if f(mid)*f(upper) > 0 then
        upper = mid
    else
        lower = mid
    end
end
```

3- Pitfalls:

- 1- Slow.
- 2- Need to find initial guesses for upper and lower bound.
- 3- No account is taken of the fact that if $f(\text{lower bound})$ is closer to zero, it is likely that root is closer to lower bound.

4- Examples:

```
f =  
  
x^4-2*x^3-4*x^2+4*x+4  
  
>> [x y]=BiSection(f,-2,-1)  
  
x =  
  
0  
  
y =  
  
1.0000    -2.0000    -1.5000    -1.0000    100.0000    0.0000  
2.0000    -1.5000    -1.2500    -1.0000     0.2500    0.0013  
3.0000    -1.5000    -1.3750    -1.2500     0.1250    0.0020  
4.0000    -1.5000    -1.4375    -1.3750     0.0625    0.0037  
5.0000    -1.4375    -1.4063    -1.3750     0.0313    0.0044  
6.0000    -1.4375    -1.4219    -1.4063     0.0156    0.0051  
7.0000    -1.4219    -1.4141    -1.4063     0.0078    0.0057  
8.0000    -1.4219    -1.4180    -1.4141     0.0039    0.0063  
9.0000    -1.4180    -1.4160    -1.4141     0.0020    0.0069  
10.0000    -1.4160    -1.4150    -1.4141     0.0010    0.0075  
11.0000    -1.4150    -1.4146    -1.4141     0.0005    0.0080  
12.0000    -1.4146    -1.4143    -1.4141     0.0002    0.0086  
13.0000    -1.4143    -1.4142    -1.4141     0.0001    0.0092  
14.0000    -1.4143    -1.4142    -1.4142     0.0001    0.0098  
15.0000    -1.4142    -1.4142    -1.4142     0.0000    0.0104  
16.0000    -1.4142    -1.4142    -1.4142     0.0000    0.0109  
17.0000    -1.4142    -1.4142    -1.4142     0.0000    0.0115|
```

f =

$x^3 - x - 1$

>> [x y]=BiSection(f,1,2)

x =

0

y =

1.0000	1.0000	1.5000	2.0000	100.0000	0.0000
2.0000	1.0000	1.2500	1.5000	0.2500	0.0033
3.0000	1.2500	1.3750	1.5000	0.1250	0.0048
4.0000	1.2500	1.3125	1.3750	0.0625	0.0063
5.0000	1.3125	1.3438	1.3750	0.0313	0.0075
6.0000	1.3125	1.3281	1.3438	0.0156	0.0079
7.0000	1.3125	1.3203	1.3281	0.0078	0.0083
8.0000	1.3203	1.3242	1.3281	0.0039	0.0088
9.0000	1.3242	1.3262	1.3281	0.0020	0.0092
10.0000	1.3242	1.3252	1.3262	0.0010	0.0096
11.0000	1.3242	1.3247	1.3252	0.0005	0.0100
12.0000	1.3247	1.3250	1.3252	0.0002	0.0105
13.0000	1.3247	1.3248	1.3250	0.0001	0.0109
14.0000	1.3247	1.3248	1.3248	0.0001	0.0113
15.0000	1.3247	1.3247	1.3248	0.0000	0.0117
16.0000	1.3247	1.3247	1.3247	0.0000	0.0122
17.0000	1.3247	1.3247	1.3247	0.0000	0.0126

f =

$\exp(-1*x) - x$

>> [x y]=BiSection(f,0,1)

x =

0

y =

1.0000	0	0.5000	1.0000	100.0000	0.0000
2.0000	0.5000	0.7500	1.0000	0.2500	0.0012
3.0000	0.5000	0.6250	0.7500	0.1250	0.0017
4.0000	0.5000	0.5625	0.6250	0.0625	0.0022
5.0000	0.5625	0.5938	0.6250	0.0313	0.0026
6.0000	0.5625	0.5781	0.5938	0.0156	0.0031
7.0000	0.5625	0.5703	0.5781	0.0078	0.0035
8.0000	0.5625	0.5664	0.5703	0.0039	0.0040
9.0000	0.5664	0.5684	0.5703	0.0020	0.0044
10.0000	0.5664	0.5674	0.5684	0.0010	0.0048
11.0000	0.5664	0.5669	0.5674	0.0005	0.0053
12.0000	0.5669	0.5671	0.5674	0.0002	0.0057

Fixed Point Method

1- Overview:

This is an open method, that may converge or diverge, it works by generating the magic function $g(x)$ from the input function $f(x)$, then iterate with initial point until $g(x)$ is equal to the input x .

2- Pseudo-Code:

```
For l = 1: numberOfIterations
    x2 = g(x1)
    if(abs(x2-x1) < eps)
        l = iterations
        Root = x1
    End
    x1 = x2;
end
```

3- Pitfalls:

- 1- Guessing the initial point x_0 .
- 2- Multiple magic functions.
- 3- Diverge if $|g'(x)| > 1$
- 4- Number of iterations can't be known prior.

4- Examples:

Converge:

`f =`

`exp(-1*x)-x`

`>> [x y]=Fixed(f,0)`

`x =`

0

`y =`

1.0000	0	1.0000	1.0000	0.0008
2.0000	1.0000	0.3679	0.6321	0.0014
3.0000	0.3679	0.6922	0.3243	0.0017
4.0000	0.6922	0.5005	0.1917	0.0019
5.0000	0.5005	0.6062	0.1058	0.0020
6.0000	0.6062	0.5454	0.0608	0.0022
7.0000	0.5454	0.5796	0.0342	0.0023
8.0000	0.5796	0.5601	0.0195	0.0025
9.0000	0.5601	0.5711	0.0110	0.0026
10.0000	0.5711	0.5649	0.0063	0.0028
11.0000	0.5649	0.5684	0.0035	0.0029
12.0000	0.5684	0.5664	0.0020	0.0030
13.0000	0.5664	0.5676	0.0011	0.0032
14.0000	0.5676	0.5669	0.0006	0.0033
15.0000	0.5669	0.5673	0.0004	0.0035
16.0000	0.5673	0.5671	0.0002	0.0036
17.0000	0.5671	0.5672	0.0001	0.0037
18.0000	0.5672	0.5671	0.0001	0.0039
19.0000	0.5671	0.5672	0.0000	0.0040
20.0000	0.5672	0.5671	0.0000	0.0041
21.0000	0.5671	0.5671	0.0000	0.0043
22.0000	0.5671	0.5671	0.0000	0.0044

Diverge:

```
>> f = '.95*(x^3)-5.9*(x^2)+10.9*x-6';  
>> [ x y] = Fixed(f,3.5)
```

x =

1

y =

1.0e+203 *

0.0000	0.0000	0.0000	0.0000	0.0000
0.0000	0.0000	0.0000	0.0000	0.0000
0.0000	0.0000	0.0000	0.0000	0.0000
0.0000	0.0000	0.0000	0.0000	0.0000
0.0000	0.0000	0.0000	0.0000	0.0000
0.0000	0.0000	0.0000	0.0000	0.0000
0.0000	0.0000	5.1338	5.1338	0.0000

x^2-x-3

```
>> [ x y] = Fixed(f,2)
```

x =|

1

1.0000	2.0000	1.0000	1.0000	0.0008
2.0000	1.0000	-2.0000	3.0000	0.0014
3.0000	-2.0000	1.0000	3.0000	0.0017
4.0000	1.0000	-2.0000	3.0000	0.0018
5.0000	-2.0000	1.0000	3.0000	0.0022
6.0000	1.0000	-2.0000	3.0000	0.0028
7.0000	-2.0000	1.0000	3.0000	0.0032
8.0000	1.0000	-2.0000	3.0000	0.0036
9.0000	-2.0000	1.0000	3.0000	0.0039
10.0000	1.0000	-2.0000	3.0000	0.0041
11.0000	-2.0000	1.0000	3.0000	0.0043
12.0000	1.0000	-2.0000	3.0000	0.0046
13.0000	-2.0000	1.0000	3.0000	0.0048
14.0000	1.0000	-2.0000	3.0000	0.0051
15.0000	-2.0000	1.0000	3.0000	0.0053
16.0000	1.0000	-2.0000	3.0000	0.0055
17.0000	-2.0000	1.0000	3.0000	0.0058
18.0000	1.0000	-2.0000	3.0000	0.0060
19.0000	-2.0000	1.0000	3.0000	0.0062
20.0000	1.0000	-2.0000	3.0000	0.0065
21.0000	-2.0000	1.0000	3.0000	0.0067
22.0000	1.0000	-2.0000	3.0000	0.0070
23.0000	-2.0000	1.0000	3.0000	0.0072
24.0000	1.0000	-2.0000	3.0000	0.0075
25.0000	-2.0000	1.0000	3.0000	0.0077
26.0000	1.0000	-2.0000	3.0000	0.0080
27.0000	-2.0000	1.0000	3.0000	0.0082
28.0000	1.0000	-2.0000	3.0000	0.0084
29.0000	-2.0000	1.0000	3.0000	0.0087
30.0000	1.0000	-2.0000	3.0000	0.0089
31.0000	-2.0000	1.0000	3.0000	0.0092
32.0000	1.0000	-2.0000	3.0000	0.0094
33.0000	-2.0000	1.0000	3.0000	0.0096

Secant Method

1- Overview:

This is an open method, that may converge or diverge, this method uses the newton method, but it approximates the derivatives by finite divided difference, so it takes 2 point as initial points for iterations.

2- Pseudo-Code:

```
For I = 1: numberOfIterations
    x3 = x2 - ( f(x2) * (x1-x2)) / (f(x1) - f(x2))
    if(abs(x3-x2) < eps)
        I = iterations
        Root = x3
        Break;
    End
    x1 = x2
    x2 = x3
end
```

3- Pitfalls:

- 1- 2 points needed to start method.
- 2- May converge and may diverge.
- 3- Number of iterations can't be known prior.
- 4- Division by zero if $f(x1) = f(x2)$.
- 5- Work slowly with steep curves.

4- Examples:

```
f =
```

```
x^2-2
```

```
>> [err,iterations] = Secant( f,.5,1)
```

```
err =
```

```
0
```

```
iterations =
```

1.0000	0.5000	1.0000	1.6667	0.6667	0.0005
2.0000	1.0000	1.3750	1.6667	0.2917	0.0011
3.0000	1.6667	1.4110	1.3750	0.0360	0.0017
4.0000	1.3750	1.4143	1.4110	0.0033	0.0024
5.0000	1.4110	1.4142	1.4143	0.0000	0.0031

```
f =
```

```
x^4-18*x^2+45
```

```
>> [err iterations] = Secant( f,1,2)
```

```
err =
```

```
0
```

```
iterations =
```

1.0000	1.0000	2.0000	1.7179	0.2821	0.0006
2.0000	2.0000	1.7322	1.7179	0.0143	0.0013
3.0000	1.7179	1.7321	1.7322	0.0002	0.0020

```
f =
```

```
exp(-1*x)-x
```

```
>> [err iterations] = Secant( f,0,1)
```

```
err =
```

```
0
```

```
iterations =
```

1.0000	0	1.0000	0.6127	0.3873	0.0006
2.0000	1.0000	0.5638	0.6127	0.0489	0.0011
3.0000	0.6127	0.5672	0.5638	0.0033	0.0017
4.0000	0.5638	0.5671	0.5672	0.0000	0.0023

Newton Raphson Method

Introduction :

Newton's method is an extremely powerful technique in general the convergence is quadratic, first starts with an initial guess which is reasonably close to the true root, then the function is approximated by its tangent line, and one computes the x-intercept of this tangent line. This x-intercept will typically be a better approximation to the function's root than the original guess, and the method can be iterated.

pseudo-code :

- evaluate $f'(x)$

- get the new value of X_1 using the initial guess X_0 by the equation :

$$X_{i+1} = X_i - \frac{f(X_i)}{f'(X_i)}$$

- do that previous formula till a specific number of iterations or till reach for the desirable error.

- evaluate the absolute error of the current X_i :

$$E_i = X_{i+1} - X_i$$

- compare that error with the desirable error to decide if it is acceptable or not.

- After finishing specifying the root α .

- evaluate $f''(x)$.

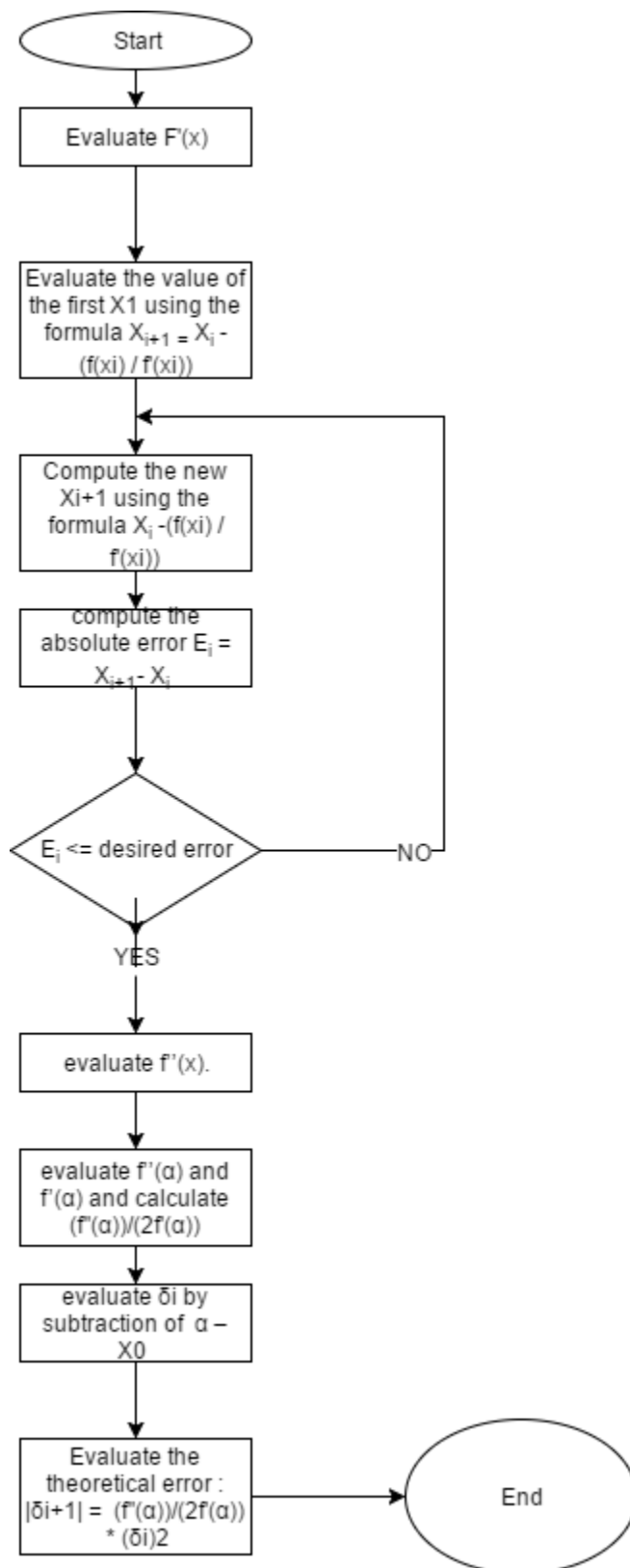
- evaluate $f''(\alpha)$ and $f'(\alpha)$ and calculate $\frac{f''(\alpha)}{2f'(\alpha)}$

- evaluate δ_i by subtraction of $\alpha - X_0$.

- evaluate the theoretical bound of error which equal :

$$|\delta_{i+1}| = \frac{f''(\alpha)}{2f'(\alpha)} * (\delta_i)^2$$

Flow Chart :



Analysis for the behavior of different examples and GUI samples:

Example :

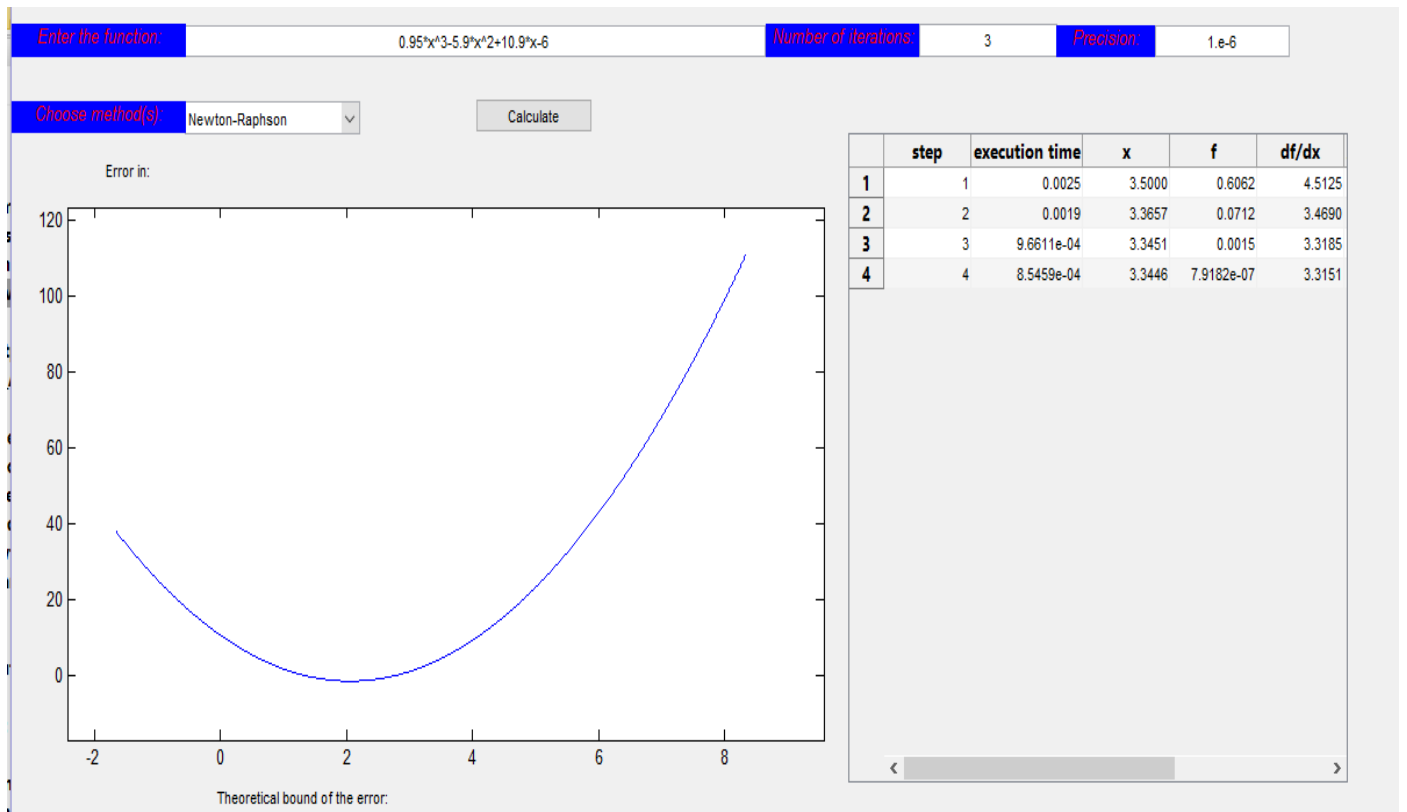
$$f(x) = 0.95x^3 - 5.9x^2 + 10.9x - 6$$

3 iterations, $x_i = 3.5$

Solution :

Iteration	x_i	$f(x_i)$	$f(x_{i+1})$	error
1.0000	3.5000	0.6062	4.5125	0
2.0000	3.3657	0.0712	3.4690	0.1343
3.0000	3.3451	0.0015	3.3185	0.0205
4.0000	3.3446	0.0000	3.3151	0.0005

the error = 0.0264



Example :

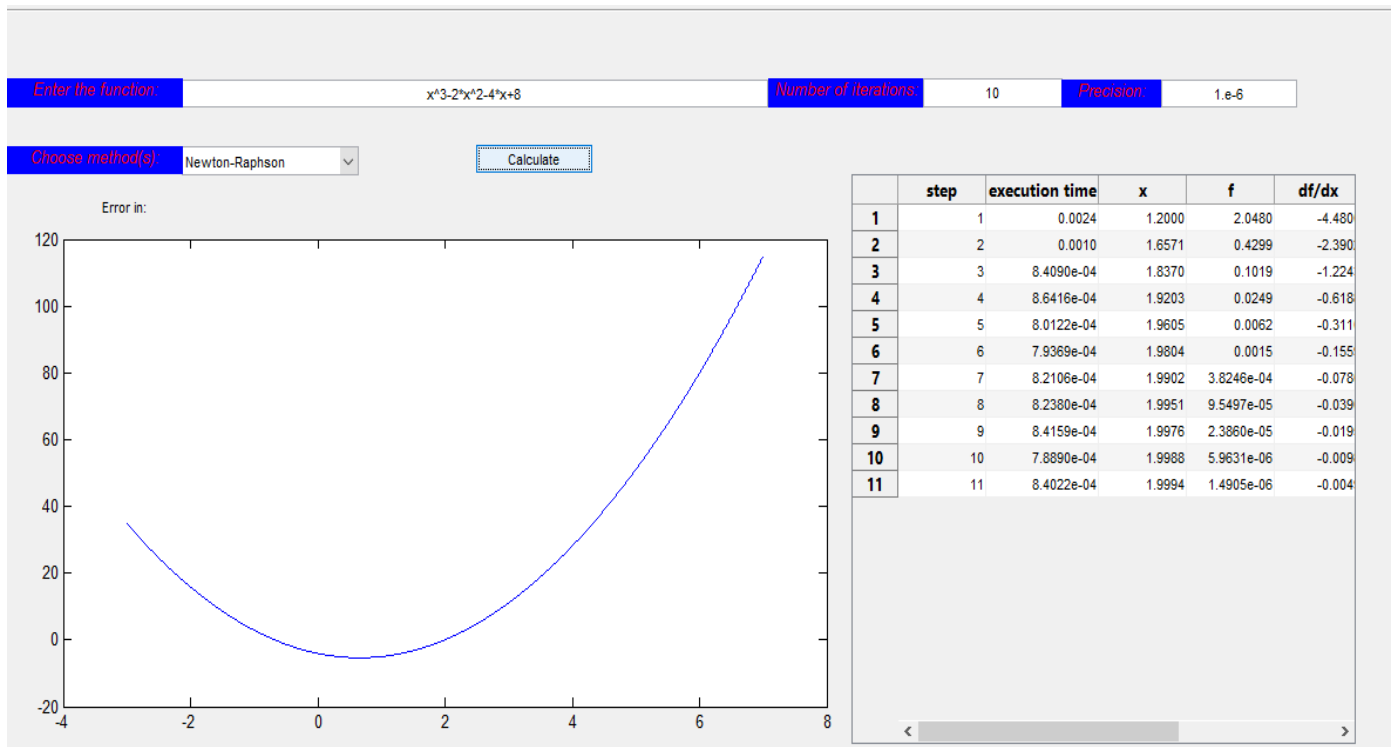
$$f(x) = x^3 - 2x^2 - 4x + 8$$

10 iterations, $x_i = 1.2$

Solution :

Iteration	x_i	$f(x_i)$	$f(x_{i+1})$	Aerror
1.0000	0.1014	1.2000	2.0480	-4.4800
2.0000	0.0011	1.6571	0.4299	-2.3902
3.0000	0.0009	1.8370	0.1019	-1.2243
4.0000	0.0008	1.9203	0.0249	-0.6188
5.0000	0.0008	1.9605	0.0062	-0.3110
6.0000	0.0008	1.9804	0.0015	-0.1559
7.0000	0.0008	1.9902	0.0004	-0.0780

8.0000	0.0008	1.9951	0.0001	-0.0390	0.0049	0.0043	0.0150
9.0000	0.0008	1.9976	0.0000	-0.0195	0.0024	0.0018	0.0027
10.0000	0.0008	1.9988	0.0000	-0.0098	0.0012	0.0006	0.0003
11.0000	0.0008	1.9994	0.0000	-0.0049	0.0006	0	0



Example :

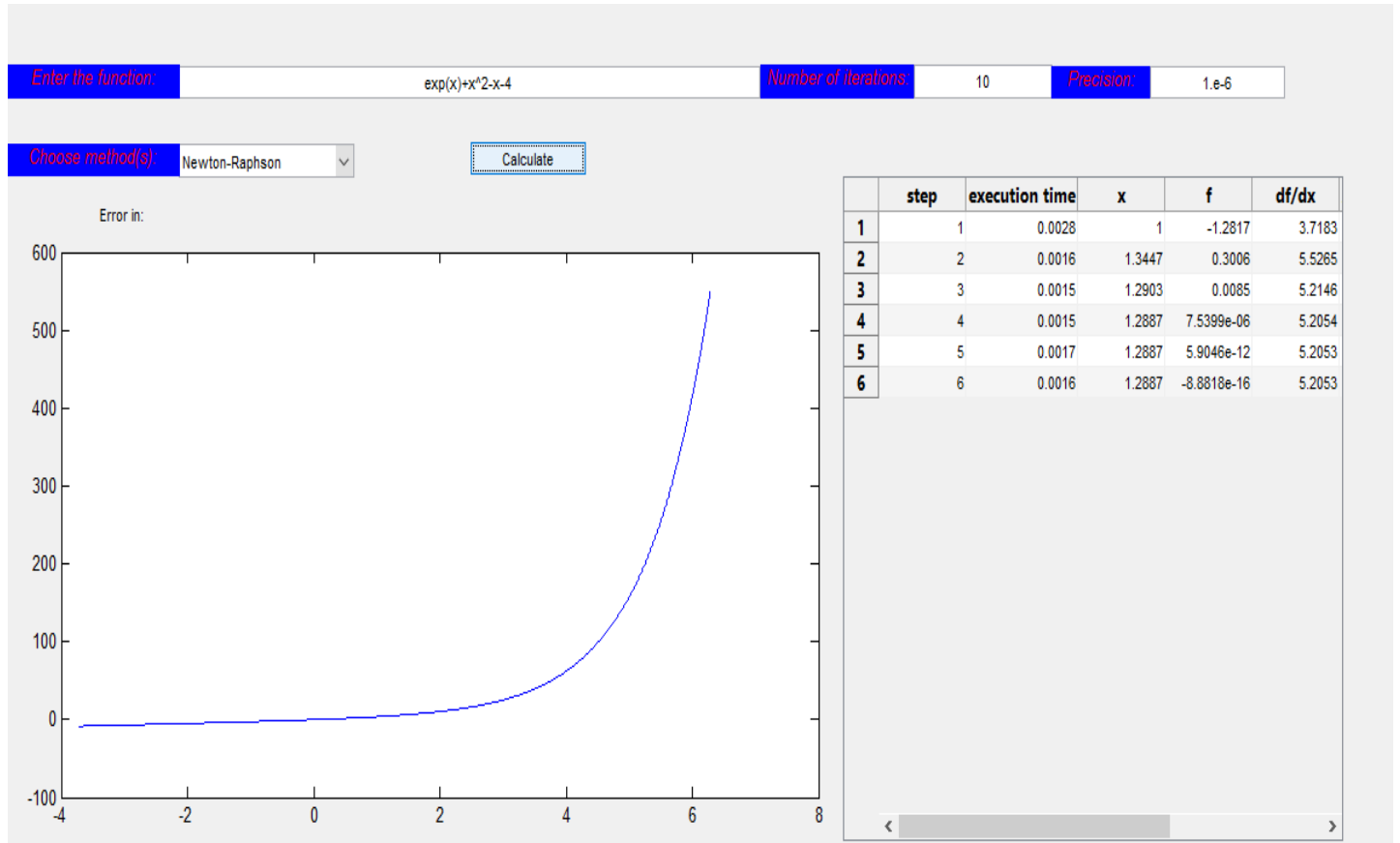
$$f(x) = e^x + x^2 - x - 4$$

10 iterations, $x_i = 1$

Solution :

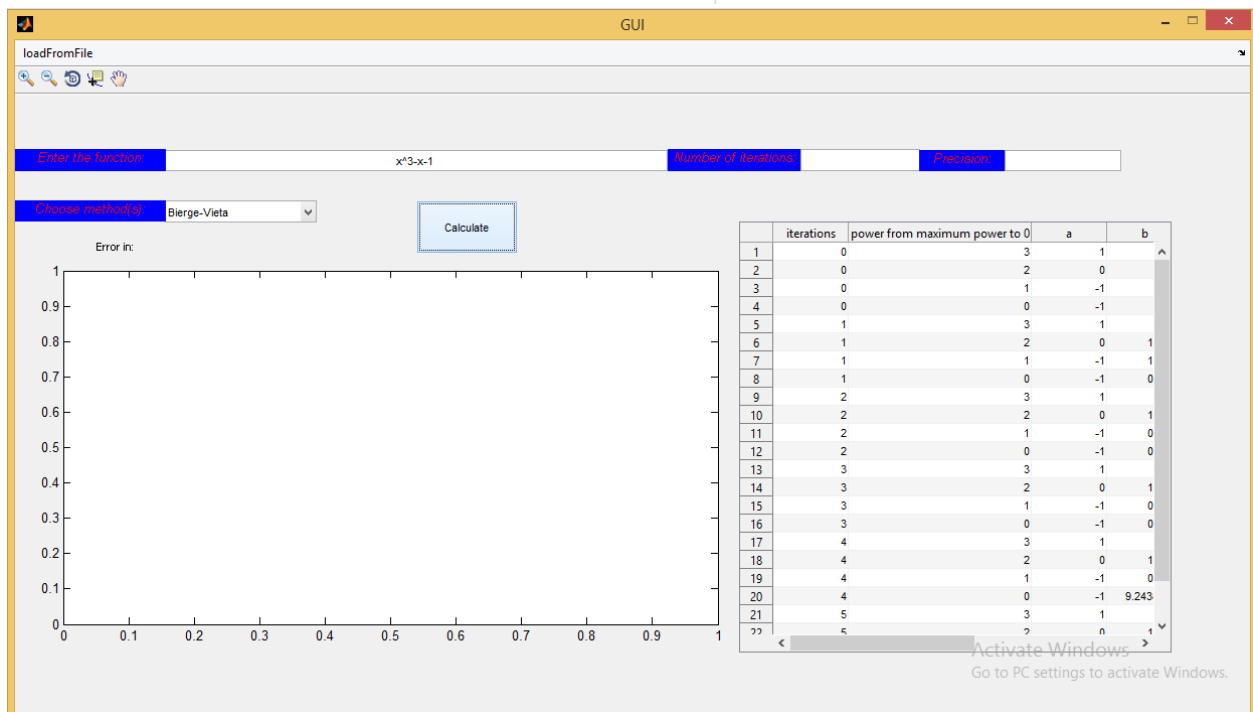
Iteration	x_i	$f(x_i)$	$f(x_{i+1})$	Aerror
1.0000	0.1387	1.0000	-1.2817	3.7183
2.0000	0.0018	1.3447	0.3006	5.5265
3.0000	0.0016	1.2903	0.0085	5.2146

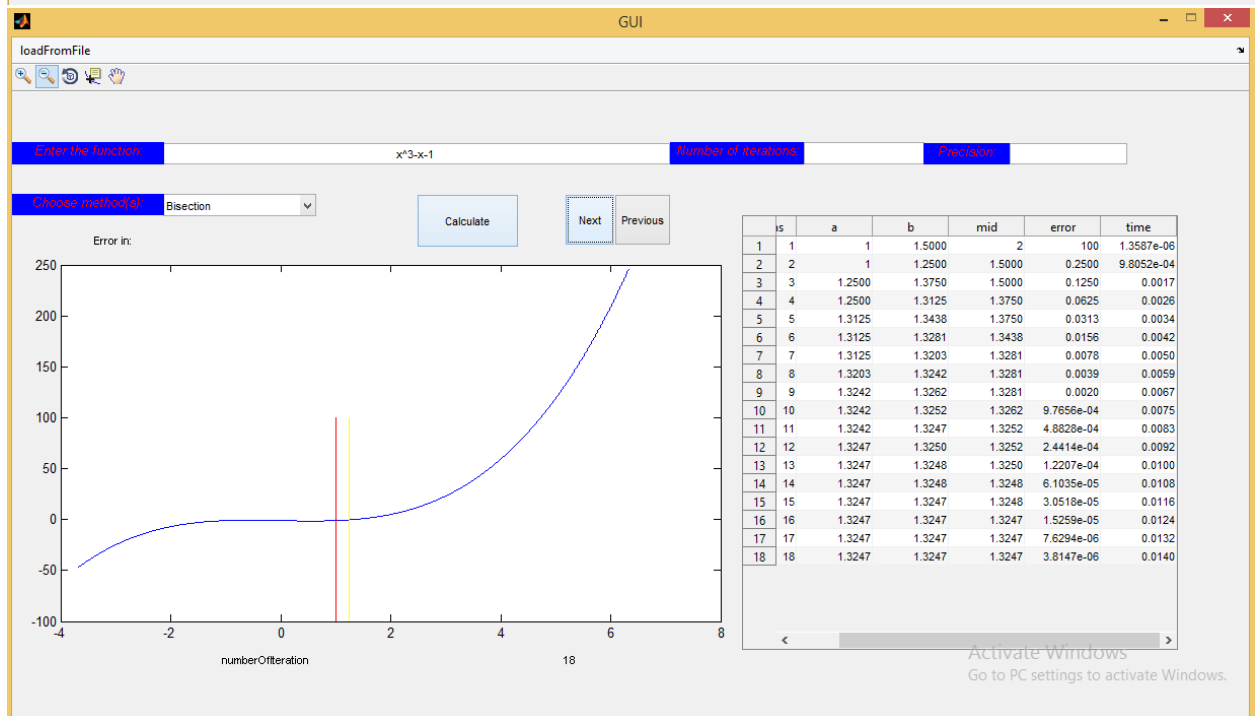
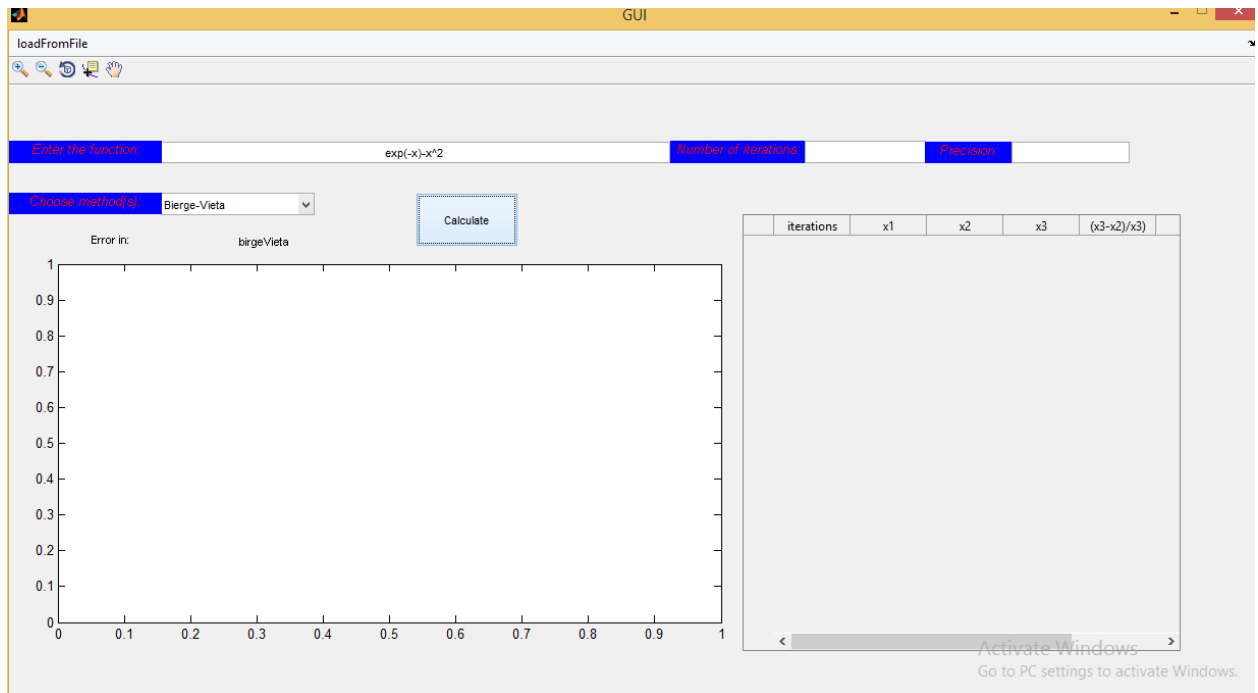
4.0000	0.0018	1.2887	0.0000	5.2054	0.0016	-0.0000	0.0000
5.0000	0.0016	1.2887	0.0000	5.2053	0.0000	0	0
6.0000	0.0015	1.2887	-0.0000	5.2053	0.0000	0	0



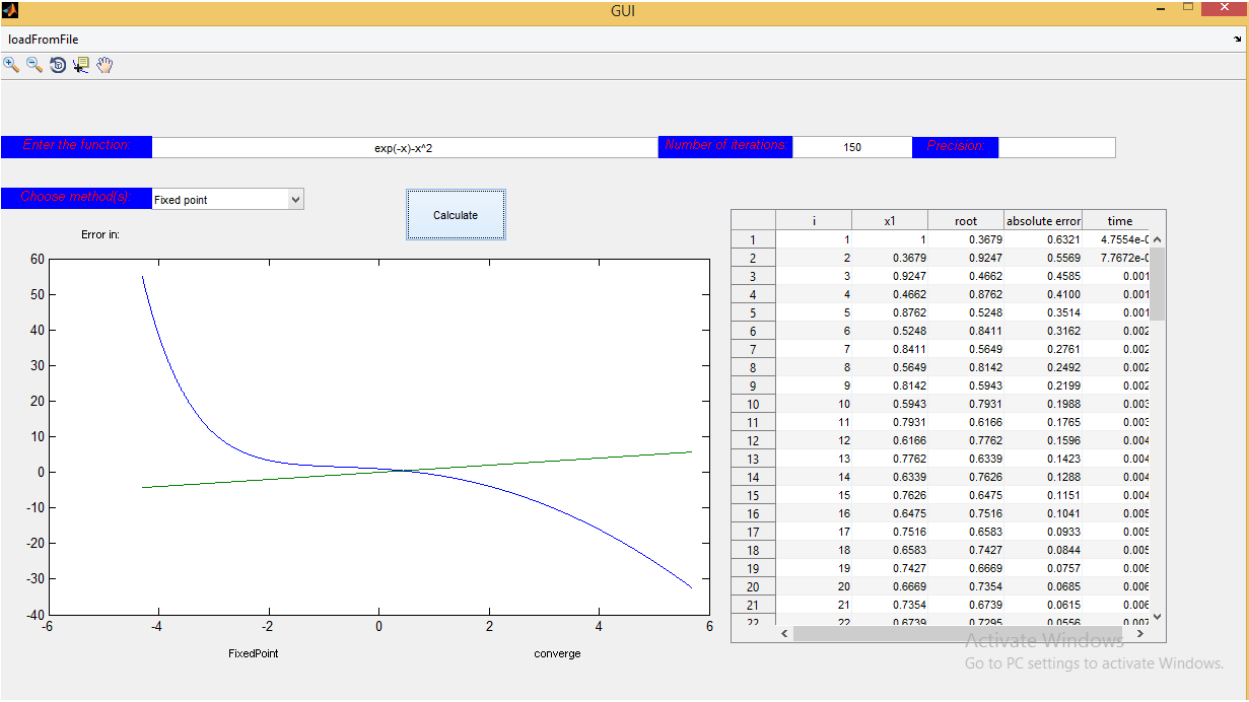
Screen Shots:

iterations	power from maximum power to 0	a	b	c	x	error	time
0.000000	3.000000	1.000000	1.000000	1.000000	1.000000	1.000000	0.000000
0.000000	2.000000	0.000000	1.000000	2.000000	1.000000	1.000000	0.000000
0.000000	1.000000	-1.000000	0.000000	2.000000	1.000000	1.000000	0.000000
0.000000	0.000000	-1.000000	-1.000000	2.000000	1.000000	1.000000	0.000000
1.000000	3.000000	1.000000	1.000000	1.000000	1.500000	0.500000	0.050276
1.000000	2.000000	0.000000	1.500000	3.000000	1.500000	0.500000	0.050288
1.000000	1.000000	-1.000000	1.250000	5.750000	1.500000	0.500000	0.050291
1.000000	0.000000	-1.000000	0.875000	5.750000	1.500000	0.500000	0.050294
2.000000	3.000000	1.000000	1.000000	1.000000	1.347826	-0.152174	0.050315
2.000000	2.000000	0.000000	1.347826	2.695652	1.347826	-0.152174	0.050319
2.000000	1.000000	-1.000000	0.816635	4.449905	1.347826	-0.152174	0.050322
2.000000	0.000000	-1.000000	0.100682	4.449905	1.347826	-0.152174	0.050325
3.000000	3.000000	1.000000	1.000000	1.000000	1.325200	-0.022626	0.050334
3.000000	2.000000	0.000000	1.325200	2.650401	1.325200	-0.022626	0.050338
3.000000	1.000000	-1.000000	0.756156	4.268468	1.325200	-0.022626	0.050341

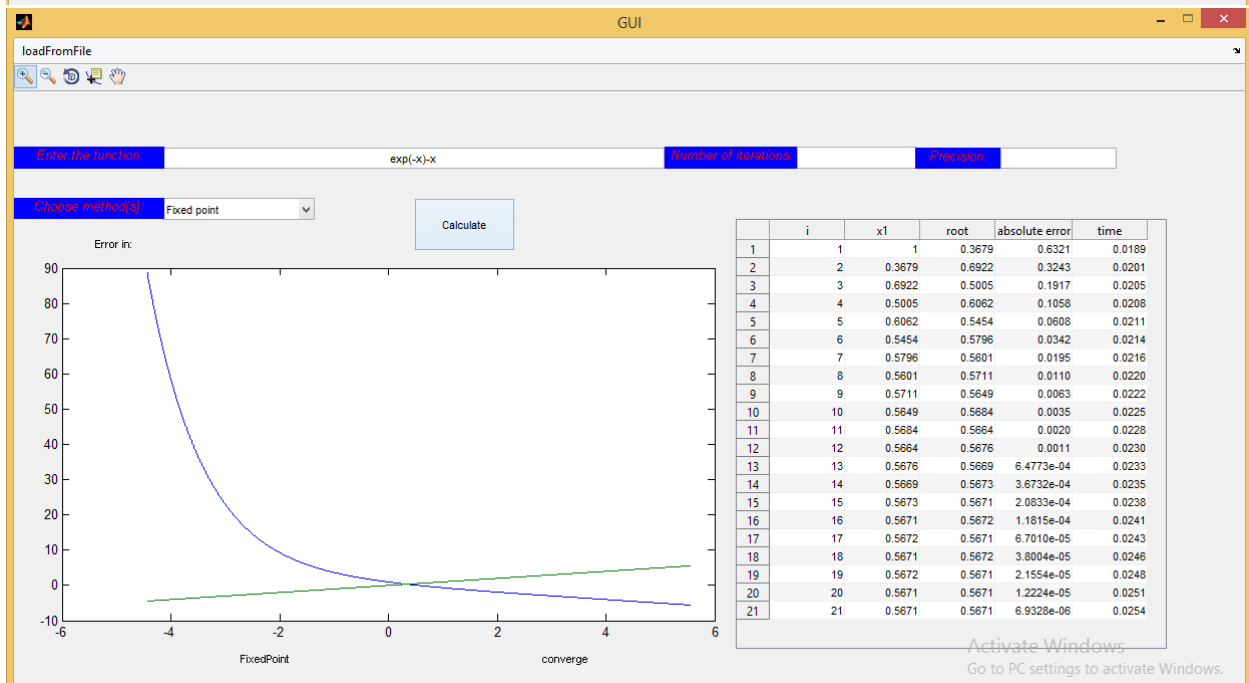
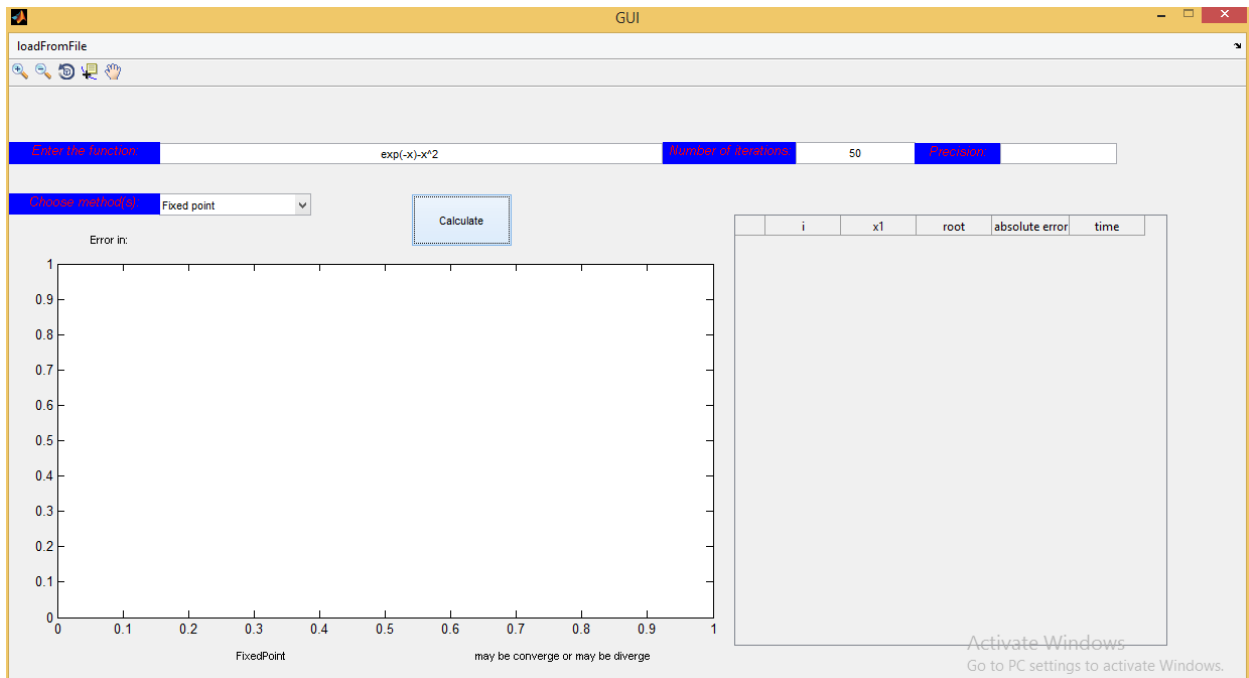




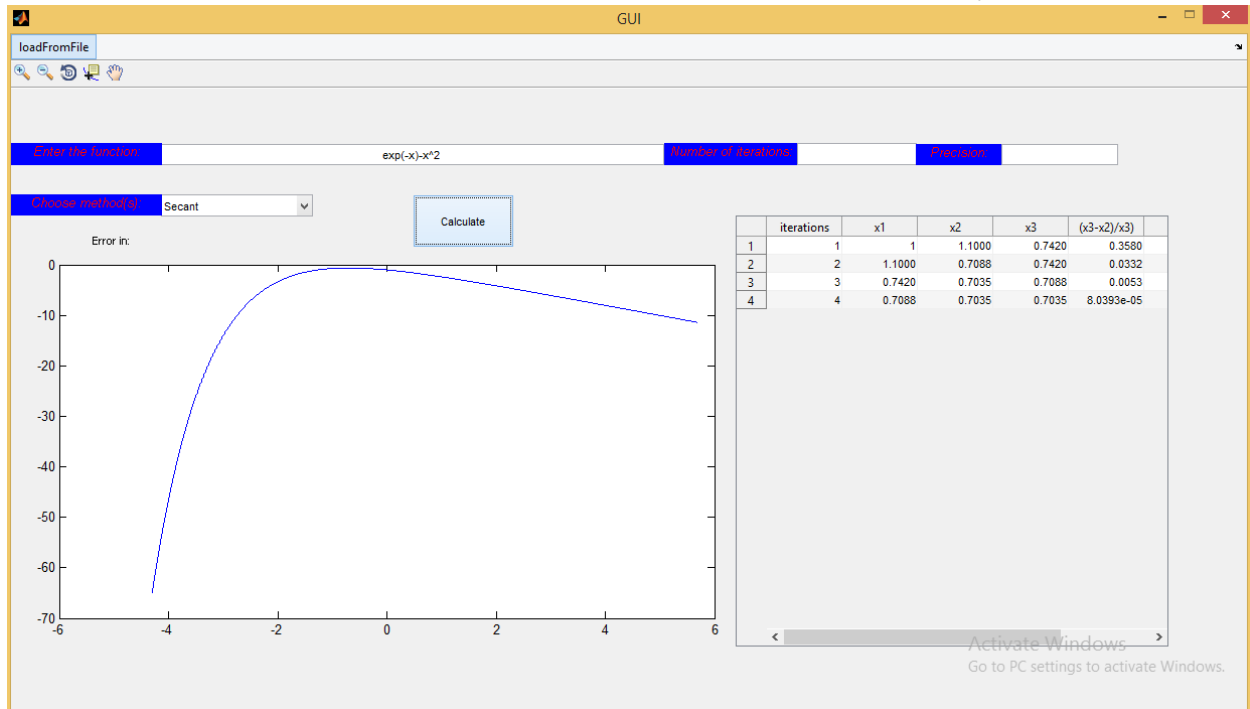
i	a	b	mid	error	time
1.000000	1.000000	1.500000	2.000000	100.000000	0.000001
2.000000	1.000000	1.250000	1.500000	0.250000	0.000952
3.000000	1.250000	1.375000	1.500000	0.125000	0.001708
4.000000	1.250000	1.312500	1.375000	0.062500	0.002498
5.000000	1.312500	1.343750	1.375000	0.031250	0.003282
6.000000	1.312500	1.328125	1.343750	0.015625	0.004069
7.000000	1.312500	1.320313	1.328125	0.007813	0.004849
8.000000	1.320313	1.324219	1.328125	0.003906	0.005638
9.000000	1.324219	1.326172	1.328125	0.001953	0.006463
10.000000	1.324219	1.325195	1.326172	0.000977	0.007221
11.000000	1.324219	1.324707	1.325195	0.000488	0.008026
12.000000	1.324707	1.324951	1.325195	0.000244	0.008791
13.000000	1.324707	1.324829	1.324951	0.000122	0.009687
14.000000	1.324707	1.324768	1.324829	0.000061	0.010478
15.000000	1.324707	1.324738	1.324768	0.000031	0.011250

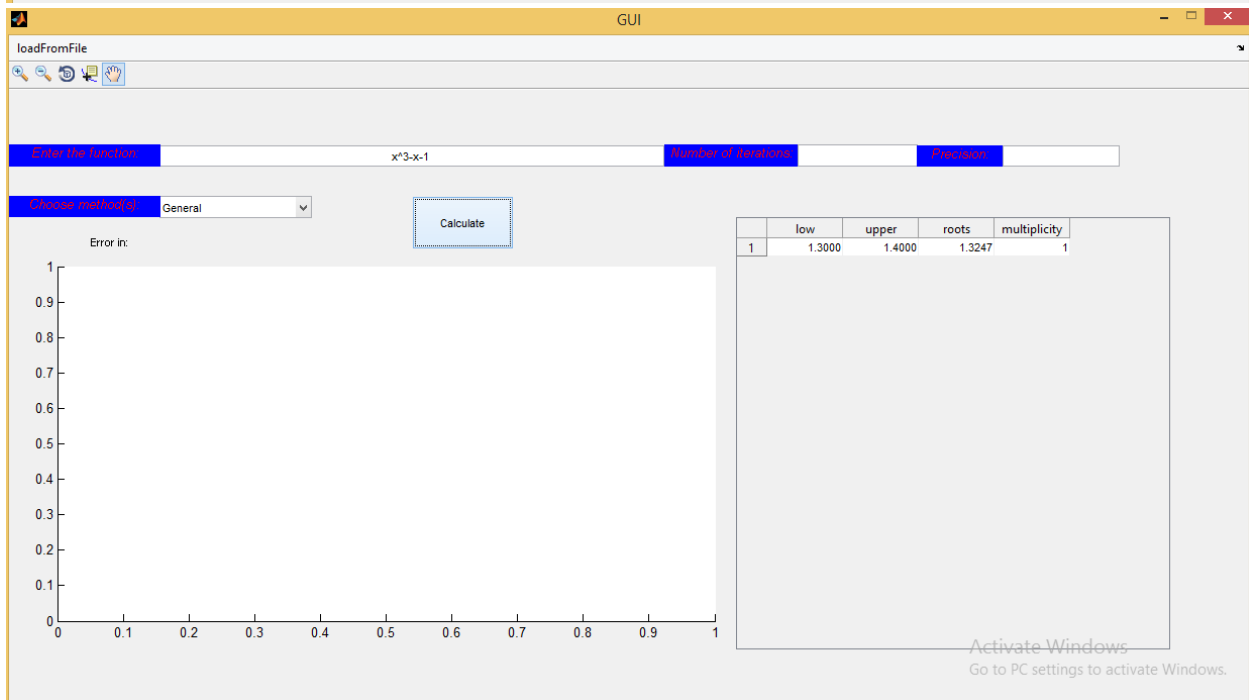
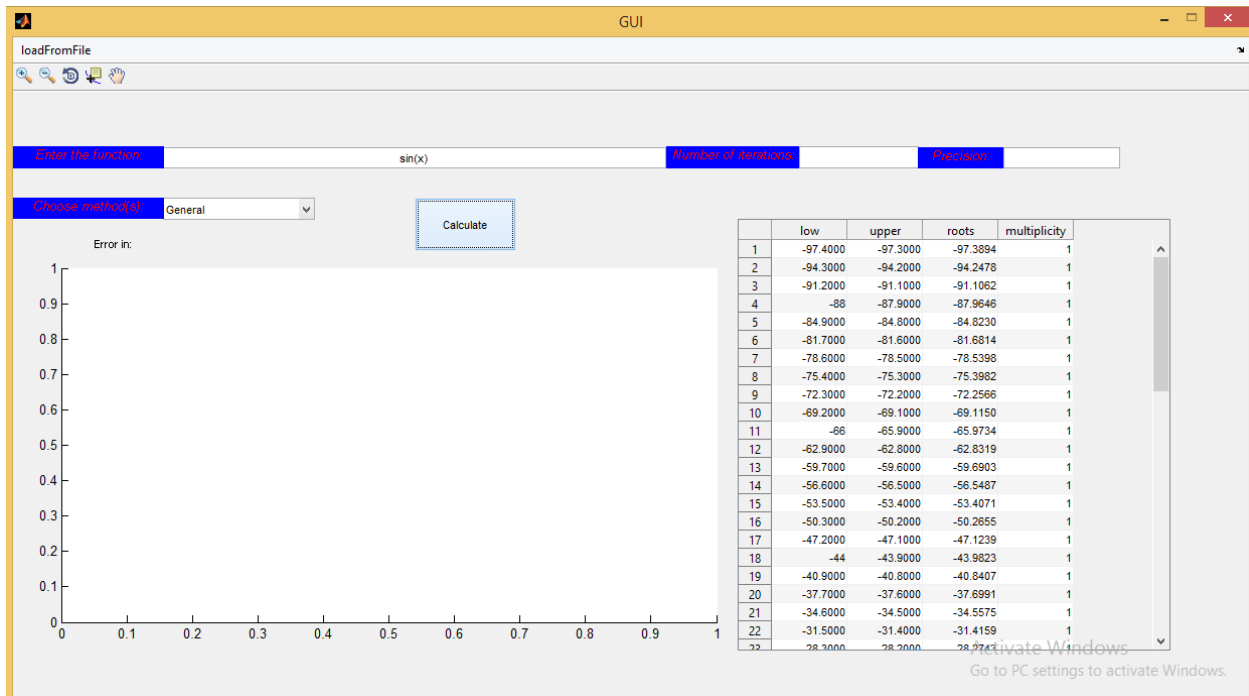


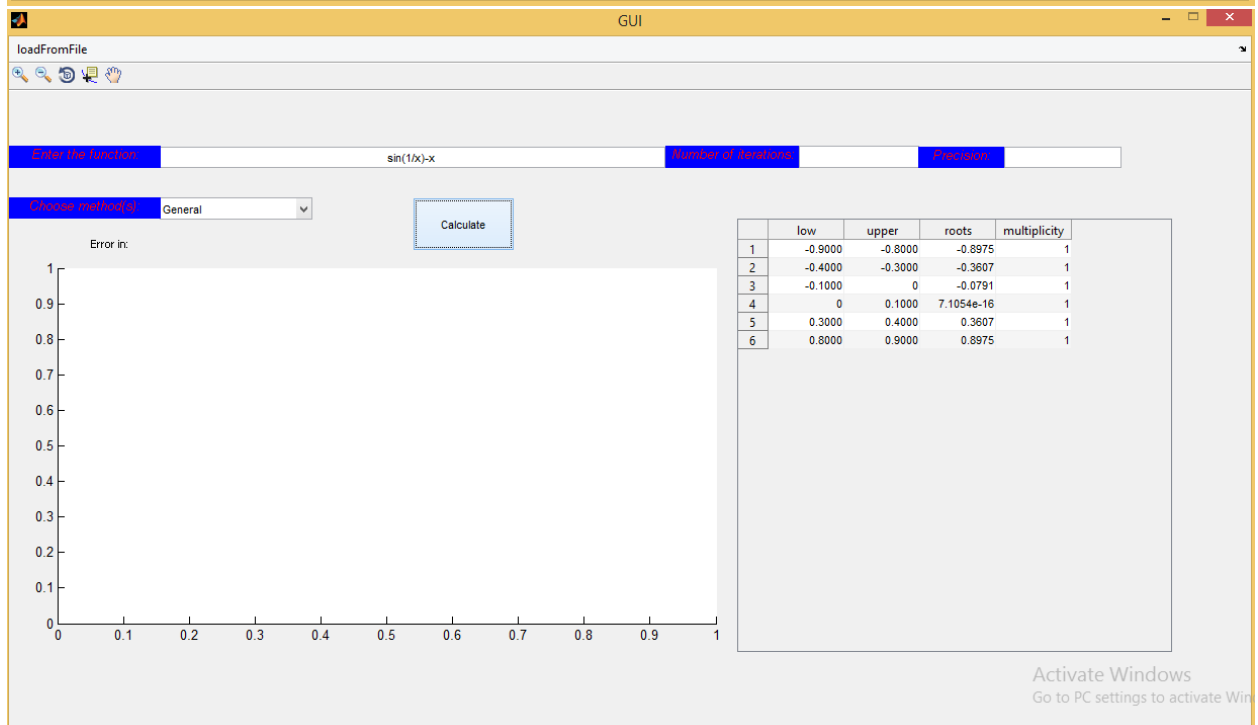
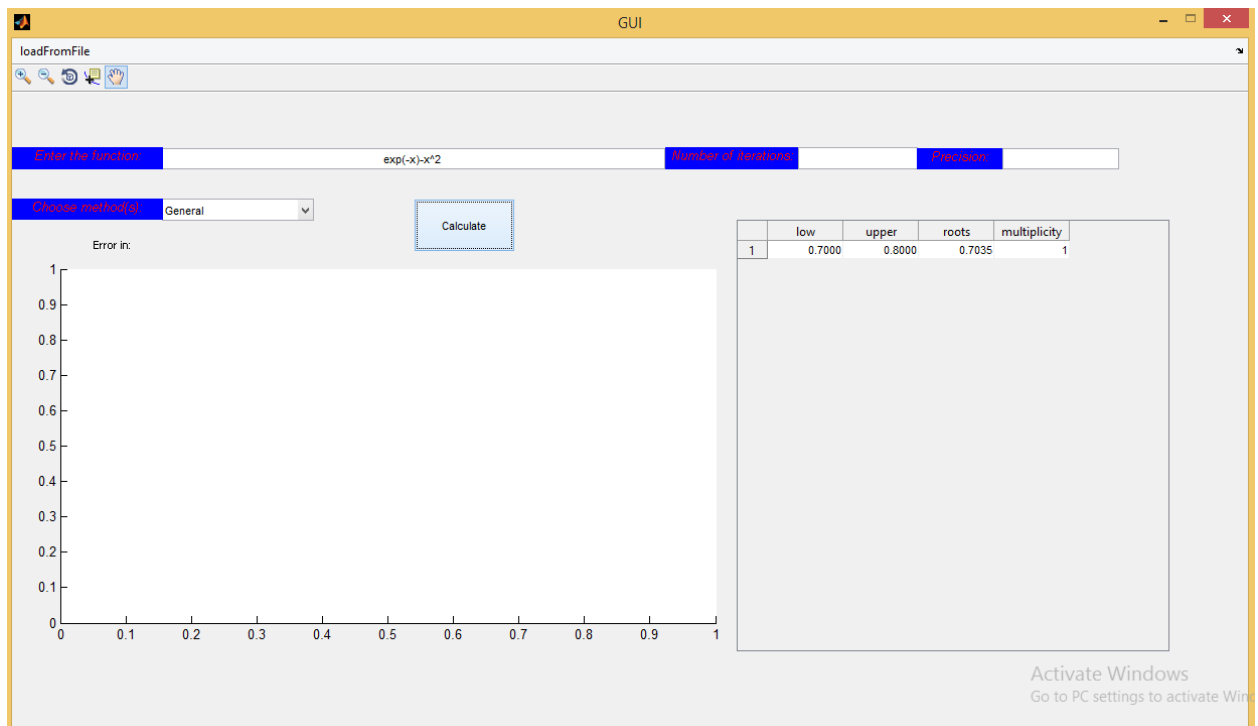
i	x1	root	error	time
1.000000	1.000000	0.367879	0.632121	0.001145
2.000000	0.367879	0.692201	0.324321	0.002001
3.000000	0.692201	0.500474	0.191727	0.002412
4.000000	0.500474	0.606244	0.105770	0.002735
5.000000	0.606244	0.545396	0.060848	0.002980
6.000000	0.545396	0.579612	0.034217	0.003225
7.000000	0.579612	0.560115	0.019497	0.003520
8.000000	0.560115	0.571143	0.011028	0.003768
9.000000	0.571143	0.564879	0.006264	0.004070
10.000000	0.564879	0.568429	0.003549	0.004314
11.000000	0.568429	0.566415	0.002014	0.004612
12.000000	0.566415	0.567557	0.001142	0.004858
13.000000	0.567557	0.566909	0.000648	0.005106
14.000000	0.566909	0.567276	0.000367	0.005350
15.000000	0.567276	0.567068	0.000208	0.005646



i	x1	x2	x3	error	time
1.000000	1.000000	1.100000	1.432900	0.332900	0.001744
2.000000	1.100000	1.300292	1.432900	0.132608	0.003752
3.000000	1.432900	1.322391	1.300292	0.022099	0.004830
4.000000	1.300292	1.324772	1.322391	0.002381	0.005903
5.000000	1.322391	1.324718	1.324772	0.000054	0.006963





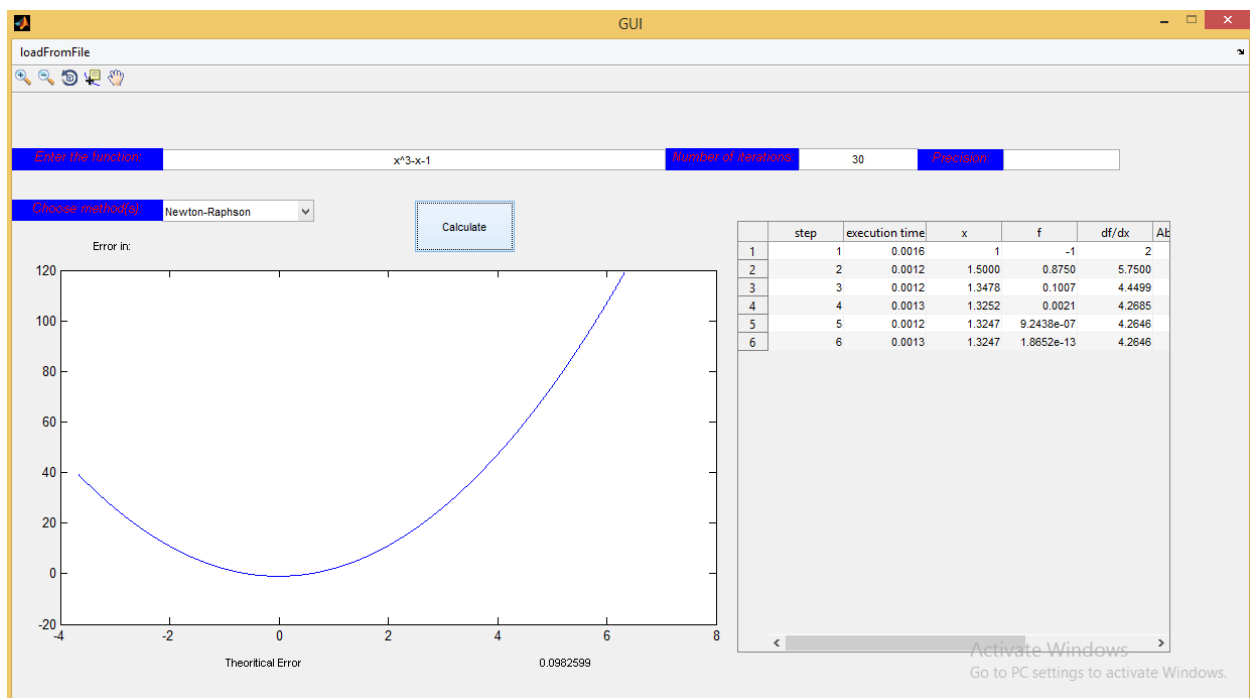


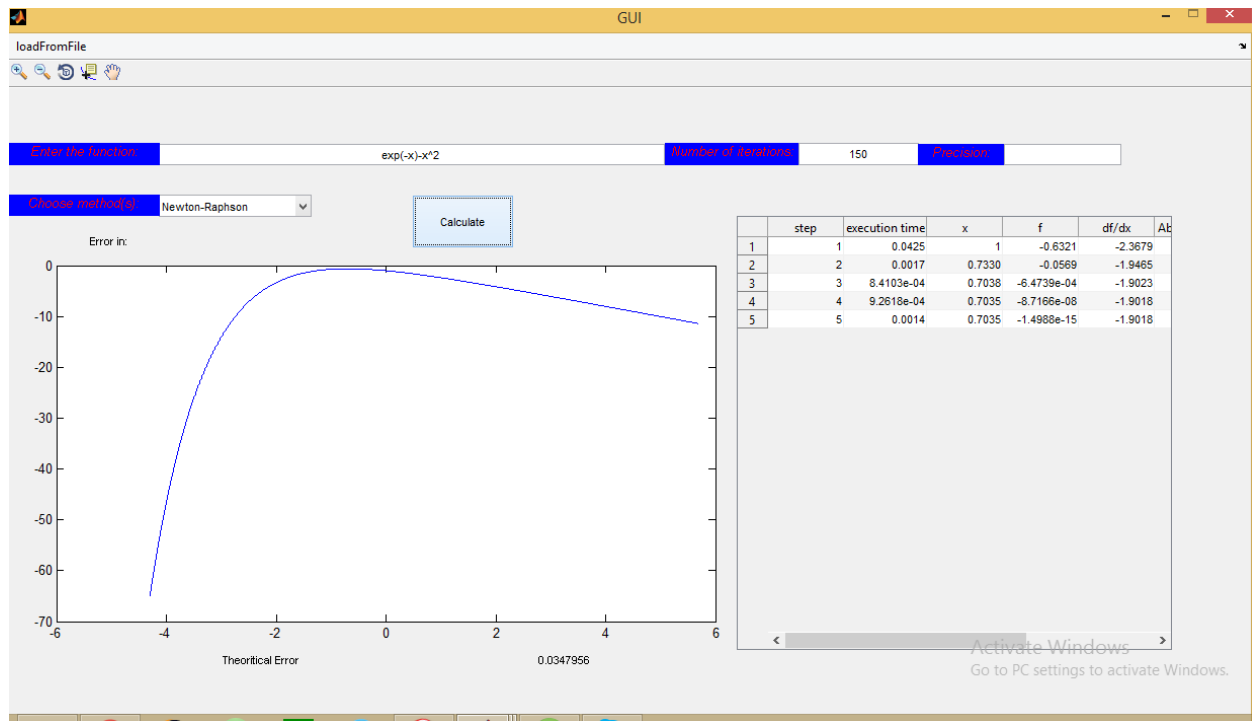
left	right	root	multiplicity
1.300000	1.400000	1.324718	1.000000

|

left	right	root	multiplicity
-97.400000	-97.300000	-97.389372	1.000000
-94.300000	-94.200000	-94.247780	1.000000
-91.200000	-91.100000	-91.106187	1.000000
-88.000000	-87.900000	-87.964594	1.000000
-84.900000	-84.800000	-84.823002	1.000000
-81.700000	-81.600000	-81.681409	1.000000
-78.600000	-78.500000	-78.539816	1.000000
-75.400000	-75.300000	-75.398224	1.000000
-72.300000	-72.200000	-72.256631	1.000000
-69.200000	-69.100000	-69.115038	1.000000
-66.000000	-65.900000	-65.973446	1.000000
-62.900000	-62.800000	-62.831853	1.000000
-59.700000	-59.600000	-59.690260	1.000000
-56.600000	-56.500000	-56.548668	1.000000
-53.500000	-53.400000	-53.407075	1.000000

left	right	root	multiplicity
-0.900000	-0.800000	-0.897539	1.000000
-0.400000	-0.300000	-0.360672	1.000000
-0.100000	0.000000	-0.079079	1.000000
0.000000	0.100000	0.000000	1.000000
0.300000	0.400000	0.360672	1.000000
0.800000	0.900000	0.897539	1.000000





Iterations	time	x	f	df/dx	Error
1.000000	0.000809	49.000000	117599.000000	7202.000000	0.000000
2.000000	0.000561	33.000000	35903.000000	3266.000000	16.000000
3.000000	0.000609	22.000000	10625.000000	1451.000000	11.000000
4.000000	0.000625	15.000000	3359.000000	674.000000	7.000000
5.000000	0.000554	10.000000	989.000000	299.000000	5.000000
6.000000	0.000611	7.000000	335.000000	146.000000	3.000000
7.000000	0.000551	5.000000	119.000000	74.000000	2.000000
8.000000	0.000607	3.000000	23.000000	26.000000	2.000000
9.000000	0.000673	2.000000	5.000000	11.000000	1.000000
10.000000	0.000609	2.000000	5.000000	11.000000	0.000000