CS / MATH 4334 : Numerical Analysis Homework Assignment 2

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MatLab Problems

```
function c = ffalpos(a, b)
  %FFALPOS Summary of this function goes here
       Detailed explanation goes here
  fa = (a-2)^2 + 1 - (1 - (a-2)^2 / 4)^0.5 - 1;
_{5} fb = (b-2)^{2} + 1 - (1 - (b-2)^{2} / 4)^{0.5} - 1;
  c = b - fb * ((b-a)/(fb-fa));
7 end
  Problem 1: falpos.m _
1 \% find root of f(x) = 0
2 %using Bisection Method
  format long e
  \% chosen error tolerance (TOL)
  TOL = .000001;
  % choose max number of iterations
_{10} MAXIT = 50;
12 % initial bracket
^{13} % Calcuated from simplifying (f-g)(x)
14 % There exists a root since f(a)f(b) < 0, and
 \% f(a) > 0, f(b) < 0;
a = 1;
  b = 2;
  %keep track of number of iterations
  count = 0;
  \% record\ iterates - a\ col\ vector\ of\ MAXIT\ length
  cits = zeros(MAXIT, 1);
  \% evaluate func. at a and b
  fa = 4*a^4 - 32*a^3 + 97*a^2 - 132*a + 64;
  fb = 4*b^4 - 32*b^3 + 97*b^2 - 132*b + 64;
28
  %stop if not appropriate interval
```

if sign(fa)*sign(fb) >= 0

return

31

fprintf("Not appropriate interval\n")

```
end
34
  %stop loop when error less than TOL or MAXIT reached
  while abs(b-a)/2 >= TOL \&\& count < MAXIT
38
       \% get midpoint(root\ estimate)
39
       c = ffalpos(a, b);
40
41
       \% eval. func at midpoint
42
       fc = 4*c^4 - 32*c^3 + 97*c^2 - 132*c + 64;
43
44
       %stop\ if\ f(c)=0
45
       if fc = 0
46
           break
47
       end
48
49
       %update count
50
       count = count + 1;
51
       %add to list of iterates
53
       cits(count) = c;
55
       %if sign change between a and c make c the new right endpt
       if sign(fa)*sign(fc)<0
57
           b = c;
59
60
       %if sign chg betw c and b make c the new left endpt
61
       else
62
63
           a = c;
64
65
       end
66
67
  end
68
  %update count
70
       count = count + 1;
71
72
  \%get final midpoint (root estimate)
       c = ffalpos(a,b);
74
  %add to vector of iterates
  cits(count) = c;
```

```
error = abs(b-a)/2
81
  %display vector of iterates
  cits
  %display number of iterates
  count
  >> falpos.m
    cits =
    1.118146029604788e+00
    1.062353732855704e+00
    1.060497138511485e+00
    1.060437095603502e+00
    1.060435155605902e+00
    1.060435092926107e+00
    1.060435090900974e+00
    1.060435090835543\mathrm{e}{+00}
    1.060435090833429e+00
    1.060435090833361e+00
    1.060435090833359\mathrm{e}{+00}
    count =
    11
```

%display error estimate

```
1 format long e
  % Tolerance Level
_{4} \text{ TOL} = 10^{\circ}(-6);
  % Initial Guess
  xp = 2;
   iterates = [];
11 % While the relative error is less than the give tolerance, we
  % continue to use newton's method.
   while 1
14
        xf = xp - fnewt(xp) / fpnewt(xp);
15
        iterates = [iterates, xf];
17
        \mathbf{if}(\mathbf{abs}((\mathbf{xf}-\mathbf{xp})/(\mathbf{xf})) < \mathbf{TOL})
             break
        end
20
         xp = xf;
22
  end
24
  % Ourrinting the resulting iterates
  fprintf(" Iterates :: ")
  iterates '
   Problem 2: newt2.m
```

format long e

clc

TOL = 10^(-6);

Initial Guess
xp = 2;

```
% Arrays to store the iterates and error values required
  iterates = [];
  relerr = [];
  relerr2 = [];
  % ep is 0 for the first iteration
  ep = 1;
  While the relative error is less than the give to olerance,
     we will
  % continue to use newton's method.
  while 1
22
       % Newton's Algorithm
23
       xf = xp - fnewt(xp) / fpnewt(xp);
       iterates = [iterates, xf];
25
        % Error and Tolerance
27
       ef = abs((xf-xp)/(xf));
       \mathbf{fprintf}("\%f \setminus n", ef)
29
       if(ef < TOL)
           break
31
       end
33
       relerr = [relerr, ef/ep];
       relerr2 = [relerr2, ef/ep^2];
35
36
       xp = xf;
37
       ep = ef;
38
39
  end
40
41
  % Ouprinting the resulting iterates
  clc
  fprintf(" Iterates ::\n")
  iterates;
46
  fprintf("Error 1:: \n")
  relerr '
48
  fprintf("Error 2::\n")
  relerr2;
52
  fprintf("Since the derivative of the function is non-zero, we
```

```
determine that there is linear convergence since the error
      decreases at a somewhat linear rate.\n")
54
  v = round(iterates(length(iterates)), 3);
  mult = fnewt(v)/2*fpnewt(v);
  rofc = (mult-1)/mult;
58
59
  fprintf("Iterates:: %d \setminus n", v)
60
   \mathbf{fprintf}("Multiplicity:: \%d \setminus n", mult)
61
   fprintf("Rate of Convergence:: %d \ n", rofc)
62
63
  fprintf("We have determined that we have a rate of convergence
       of approx: 1, therefore we have linear convergence for
      this newton's method.\n")
  Problem 2: fnewt.m __
function [f] = fnewt(I)
  f = 6000 * (1 + (I/12))^60 - 60000*I - 60000;
5 end
  Problem 2 : fpnewt.m _____
function [f] = fpnewt(I)
  f = 30000 * (1 + (I/12))^59 - 60000;
5 end
  >> newt2.m
    Iterates::
    ans =
    1.767085782124950e+00
    1.538624098431182e+00
    1.315274752139667e+00
    1.098538133852653e+00
    8.915239987248459e-01
```

can determine that there are multiple roots. Also, we can

6.999922093683941e-015.329629816329148e-014.012834512079965e-013.132961399003459e-012.696854759245819e-012.582949829973730e-012.575434526842937e-012.575402738874424e-012.575402738307063e-01Error 1:: ans =1.318069672854064e-011.126529257184075e+001.143634792453416e+001.161847033275790e+001.176927760096816e+001.178367340962222e+001.145375182200481e+001.047060053412795e+008.558506476282967e-015.757979815791652e-012.727039364615275e-01 6.617126557971360e-024.229817522440887e-03 Error 2:: ans =1.318069672854064e-018.546811146521263e+007.702053241592080e+006.841963471527189e+005.965304965421256e+005.074739283541284e+004.186008531733245e+003.340997594141816e+002.608140388188166e+002.050242044110255e+001.686383195908350e+001.500523816401236e+00

1.449524776306588e+00

Since the derivative of the function is non-zero, we can determine that there are multiple roots. Also, we can determine that there is linear convergence since the error decreases at a somewhat linear rate.

Iterates:: 2.580000e-01 Multiplicity:: 4.692627e+05

Rate of Convergence:: 9.999979e-01

We have determined that we have a rate of convergence of approx: 1, therefore we

have linear convergence for this newton's method.

```
1 format long e
  clc
  % Defining Function and Starting Points
  x1 = 5;
  x2 = 5 + 10^{(-10)};
  fun = @(x) exp(x-1) - 1;
  actual = 1;
11
  fprintf("fzero(function1, x) results::\n")
  Computing the root and calculating the corresponding furd and
      bwkd error
  % of the 1st root
  [rootest, fval] = fzero(fun, x1);
  backerr = abs(fun(rootest));
  forerr = abs(actual - rootest);
 \mathbf{fprintf}("(x, rootest, fval): \%d, \%d, \%d n", x1, rootest, fval)
  \mathbf{fprintf}("(Backward\ \mathbf{error}),\ Forward\ \mathbf{error}):\ \%d,\ \%d\backslash n",\ backerr,
     forerr)
  % Computing the root and calculating the fwrd adn bwkd error
21
     of the 2nd
  % root
  [rootest, fval] = fzero(fun, x2);
  backerr = abs(fun(rootest));
  forerr = abs(actual - rootest);
  \mathbf{fprintf}("(x, rootest, fval): %d, %d, %d n", x2, rootest, fval)
  fprintf ("(Backward error), Forward error): \%d, \%d \ n", backerr
     , forerr)
28
  29
30
  % Second Function
  fun = @(x)exp(4*x-4) - 2*exp(3*x-3) + 2*exp(x-1) - 1;
32
33
  fprintf("fzero(function2, x) results:: \n")
  % Error and root for second function root 1
  [rootest, fval] = fzero(fun, x1);
  backerr = abs(fun(rootest));
  forerr = abs(actual - rootest);
```

```
\mathbf{fprintf}("(x, rootest, fval): \%d, \%d, \%d \ ", x1, rootest, fval)
  fprintf("(Backward error, Forward error): %d, %d\n", backerr,
     forerr)
41
  % Errors and root for seconds function root 2
  [rootest, fval] = fzero(fun, x2);
  backerr = abs(fun(rootest));
  forerr = abs(actual - rootest);
  \mathbf{fprintf}("(x, rootest, fval): \%d, \%d, \%d \ ", x2, rootest, fval)
  \mathbf{fprintf}("(Backward\ \mathbf{error}),\ Forward\ \mathbf{error}):\ \%d,\ \%d\backslash n\backslash n",\ backerr
      , forerr)
48
  syms f(x)
  f(x) = \exp(x-1) - 1;
51
  % Calculating the derivative of the function F until its not
      0, which
  \% defines its multiplicity
  mult1 = 0;
  while f(actual) = 0
       f = diff(f, x);
       mult1 = mult1 + 1;
  end
58
  f(x) = \exp(4*x-4) - 2*\exp(3*x-3) + 2*\exp(x-1) - 1;
61
  % Calculating the multiplicity of the 2nd funciton
62
  mult2 = 0;
  while f(actual) = 0
       f = diff(f, x);
65
       mult2 = mult2 + 1;
  end
67
68
  \% multiplicity outprint
  fprintf ("Multiplicity f1: %d \ n", mult1)
fprintf("Multiplicity f2: %d \ n", mult2)
 fprintf("As the multiplicity increases, stability decreases.\n
       Thus, with multiplicity 1 for the first function, we\n
     have a pretty stable algorithm. However, when we \n
     introduce higher multiplicity in function 2, we start to \n
       lose some of our stability and it begins to slightly
      affect \n our approximations. The inital guess doesn't
      affect the first \n function very much, but you can see the
       increased variablity in \n the seconds function from the
     root difference.\n")
```

```
fzero(function1, x) results:: (x, rootest, fval): 5, 1, 0
(Backward error, Forward error): 0, 0
(x, rootest, fval): 5.000000e+00, 1, 0
(Backward error, Forward error): 0, 0

fzero(function2, x) results::
(x, rootest, fval): 5, 9.999996e-01, 0
(Backward error, Forward error): 0, 4.312810e-07
(x, rootest, fval): 5.000000e+00, 1.000003e+00, 0
(Backward error, Forward error): 0, 3.095297e-06

Multiplicity f1: 1
```

Multiplicity f2: 3
As the multiplicity increases, stability decreases. Thus, with multiplicity 1 for the first function, we have a pretty stable algorithm. However, when we introduce higher multiplicity in function 2, we start to lose some of our stability and it begins to slightly affect our approximations. The inital guess doesn't affect the first function very much, but you can see the increased variablity in the seconds function from the root difference.