

Numerical Analysis
Exercises

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Abstract

The topics of the course are:

- Floating-point arithmetic: different sources of the computational error; absolute vs relative errors; the floating point representation of real numbers; the round-off unit; the machine epsilon; floating-point operations; over- and under-flow; numerical cancellation.
- Numerical approximation of nonlinear equations: the bisection and the Newton methods; the fixed-point iteration; convergence analysis (global and local results); order of convergence; stopping criteria and corresponding reliability; generalization to the system of nonlinear equations (hints).
- Numerical approximation of systems of linear equations: direct methods (Gaussian elimination method; LU and Cholesky factorizations; pivoting; sparse systems: Thomas algorithm for tridiagonal systems); iterative methods (the stationary and the dynamic Richardson scheme; Jacobi, Gauss-Seidel, gradient, conjugate gradient methods (hints); choice of the preconditioner; stopping criteria and corresponding reliability); accuracy and stability of the approximation; the condition number of a matrix; over- and under-determined systems: the singular value decomposition (hints).
- Numerical approximation of functions and data: Polynomial interpolation (Lagrange form); piecewise interpolation; cubic interpolating splines; least-squares approximation of clouds of data.
- Numerical approximation of derivatives: finite difference schemes of the first and second order; the undetermined coefficient method.
- Numerical approximation of definite integrals: simple and composite formulas; midpoint, trapezoidal, Cavalieri-Simpson quadrature rules; Gaussian formulas; degree of exactness and order of accuracy of a quadrature rule.
- Numerical approximation of ODEs: the Cauchy problem; one-step methods (forward and backward Euler and Crank-Nicolson schemes); consistency, stability, and convergence (hints).

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CHAPTER 1

Introduction to MATLAB

1.1 Main MATLAB operators

Assignment operator:

```
% Print output  
a = 1  
% Does not print output  
b = 2;
```

The active variables can be found in the workspace and the value can be checked on the command window with:

```
% Value of all variables  
whos  
% Value of a  
whos a
```

If you want to save the file:

```
% Save the command history  
diary file_name.txt  
% Save the whole workspace  
save file_name  
% Save only the variable a  
save file_name_only_a a  
% Load only the variable a  
load file_name_only_a  
% Load the whole workspace  
load file_name
```

It is possible to clear variables with the following commands:

```
% Clear only the variable a  
clear a  
% Clear the whole workspace  
clear all
```

1.2 Vector and matrices

Most of the entities in MATLAB are matrices, even real numbers. The matrices can be defined in the following ways:

```
% Row vector definition
c = [1 2 3]
% Column vector definition
c = [1; 2; 3]
% Vector transposition
c = [1 2 3]';
% 2D matrix definition
D = [ 1 2 3;
      4 5 6;
      7 8 9 ]
```

It is also possible to define various types of matrices:

```
% Zeros vector/matrix
A = zeros(row_length, column_length)
% Ones vector/matrix
A = ones(row_length, column_length)
% Identity matrix
A = eye(row_length, column_length)
% Diagonal matrix
d = [1:4]
D = diag(d)
% Set a not principal diagonal
D = diag(d, diagonal_index)
% Select only upper or lower triangular
Ml = tril(M)
Mu = triu(M)
% Access an element in vector
C(1)
% Access an element in matrix
C([2,3]);
% Access a part of the matrix
Q(rows, columns)
% Access the element in position (n,m)
Q(end, end)
% Dimension of a matrix
length(a);
numel(b);
size(a);
```

The operations on vectors are done in the following way:

```
% Given two row vectors a and b
% Vector sum
a + b
% Vector difference
```

```

a - b
% Scalar product
a * b'
dot(a,b)
% Tensor product
a' * b
% Elementwise product
a .* b
% Elementwise division
a ./ b
% Elementwise exponentiation
a .^ 2

```

The operations on matrices are done in the following way:

```

% Given two matrices A and B (both 3x2)
% Matrix sum
A + B
% Matrix difference
A - B
% Matrix product
K * L'
% Elementwise product
A .* B
% Elementwise division
A ./ B
% Elementwise exponentiation
A .^ 2
% Power matrix (useful only square)
A ^ 2
% Other useful values of the matrices
% Determinant
det(A)
% Trace
trace(A)
% Inverse of small matrix
inv(A)
% Given a column vector b the solution of Ax=b
A \ b

```

The function used to plot a graph are the following:

```

% To plot y=f(x) in [a,b]
x = a:step_length:b;
y = f(x);
figure
plot(x,y,color)
% To add y2=f2(x) in [c,d]
hold on
x2 = c:step_length:d;
y2 = f2(x);

```

```

plot(x2,y2,color)
% Show graph's grid
grid on
% Set the axis limit
axis([xmin xmax ymin ymax])
% Set the same scaling for both axis
axis equal

```

To handle functions the commands are:

```

% Define a function handle to g(x)
f = @g(x);
% Evaluation of f in a
f(a)
% Define an anonymous function
% It is useful to modify other functions
f = @(argument-list) expression

```

The operators that u logical values are:

```

% Smaller than
a < b
% Greater than
a > b
% Smaller or equal than
a <= b
% Equal to
a == b
% Different from
a ~= b
% And
(a < b) & (b > c)
% Or
(a < b) | (b > c)

```

The control-flow statement are:

```

% if-then-else statements
if (condition1)
    block1
elseif (condition2)
    block2
else
    block3
end
% for loops
for (index=start:step:end)
    instruction block
end
% while loops
while (condition)
    instruction block

```

end

There are two categories of m-files:

- Scripts: these files contain instructions that are executed in sequence in the command line if the script file is called. The variables are saved in the current workspace.
- Functions: they take some input arguments and return some outputs after a series of instructions are performed. The variables defined in the function are local to the scope of the function itself.

CHAPTER 2

Laboratory I

2.1 Row vector

Define the row vector:

$$\bar{v}_k = [1, 9, 25, \dots, (2k+1)^2] \in \mathbb{R}$$

with $k = 8$ using the following strategies:

1. A for loop to define one by one each element of the vector.
2. The vector syntax to build it in just one shot.

Solution

```
k = 8;  
% For loop strategy  
vk = zeros(1, k+1);  
for (ii = 0:k)  
    vk(ii+1) = (2*ii + 1)^2;  
end  
vk  
% Vector syntax  
vk = [1:2:2*k+1].^2;
```

2.2 Vector's function

Define a function which, for an input value k , returns the corresponding vector v_k as defined in the previous exercise.

Solution

```
function vk = ex_1_2(k)
vk = [1:2:2*k+1].^2;
end
```

2.3 Matrix

Using the function of the previous exercise write another function that returns, for a generic value k , the $2(k+1) \times 2(k+1)$ matrix.

$$m_k = \begin{bmatrix} 2 & 0 & 0 & 0 & 0 & 0 & \cdots & 0 & 0 \\ 0 & \sqrt[2]{2} & 0 & 0 & 0 & 0 & \cdots & 0 & 1 \\ 0 & 0 & \sqrt[3]{2} & 0 & 0 & 0 & \cdots & 0 & 0 \\ 0 & 0 & 0 & \sqrt[4]{2} & 0 & 0 & \cdots & 0 & 9 \\ 0 & 0 & 0 & 0 & \sqrt[5]{2} & 0 & \cdots & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & \sqrt[6]{2} & \cdots & 0 & 25 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & 0 & 0 & 0 & \cdots & \sqrt[2k+1]{2} & 0 \\ 1 & 1 & 9 & 9 & 25 & 25 & \cdots & (2k+1)^2 & (2k+1)^2 \end{bmatrix}$$

Solution

```
function Mk = ex_1_3(k)
% Create a diagonal matrix with the right elements and dimension
Mk = diag(2.^(1./[1:2*(k+1)]))
% The bottom right element will be overwritten
% Last column
Mk(2:2:end, end) = ex_1_2(k)
% Last line
Mk(end, 1:2:end) = ex_1_2(k)
Mk(end, 2:2:end) = ex_1_2(k)
end
```

2.4 Machine epsilon

Find the machine epsilon by implementing an ad hoc procedure. Comment and justify the obtained results.

Solution

```
k = 0;
EPS = 1/2;
while (1 + EPS) > 1
    EPS_old = EPS;    % keep track of the value
    EPS = EPS / 2;
    k = k + 1;
end
format long
EPS_old
(1 + EPS_old) > 1
EPS
(1 + EPS) > 1
k                % Number of iterations, which is also the
    ↪ numer of digits in the mantissa, according to the standard
eps
```

2.5 Function analysis

Consider the following function:

$$f(x) = \frac{e^x - 1}{x}$$

1. Evaluate $f(x)$ for values of x around zero (try with $x_k = 10^{-k}$, $k \in [1, 20]$). What do you obtain? Explain the results.
2. Propose an approach for fixing the problem. (Hint: Use Taylor expansions to get an approximation of $f(x)$ around $x = 0$).
3. How many terms in the Taylor expansion are needed to get double precision accuracy (16 decimal digits) $\forall x \in \left[0, \frac{1}{2}\right]$?

Solution

```
% Evaluate f(x) for values of x around zero (try with xk = 10^{-k}
% ↪ }, k in [1,20]). What do you obtain? Explain the results.
k = [1:20]';
x = 10.^(-k);
f = @(x) (exp(x) - 1) ./ x;
format long
[k x f(x)]
figure;
plot(x, f(x), '*')
f_taylor_5 = @(x) 1 + 1/2*x + 1/6*x.^2 + 1/24*x.^3 + 1/120*x.^4;
[k x f(x) f_taylor_5(x)]
format short e
n = [1:20]';
err = 1./factorial(n+2) .* (0.5).^(n+1).*exp(0.5);
[n err]
% Therefore n* = 13$.
```

2.6 Sequence

The sequence:

$$1, \frac{1}{3}, \frac{1}{9}, \dots, \frac{1}{3^n}, \dots$$

can be generated with the following recursive relations:

$$\begin{cases} p_n = \frac{10}{3}p_{n-1} = p_{n-2} \\ p_1 = \frac{1}{3}, p_0 = 1 \end{cases}$$

$$\begin{cases} q_n = \frac{1}{3}q_{n-1} \\ q_0 = 1 \end{cases}$$

1. Implement the two relations in order to generate the first 100 terms of the sequence.
2. Study the stability of the two algorithms and justify the obtained results.

Solution

```
p(1) = 1;
p(2) = 1/3;
for i = 2:100
    p(i+1) = 10/3*p(i) - p(i-1);
end
figure
subplot(2,1,1)
plot(0:100, p, 'LineWidth',3)
% gca return the current axes
% setting the fontsize on axes
set(gca, 'FontSize',16)
xlabel('n', 'FontSize',16)
ylabel('p_n', 'FontSize',16)
% The sequence explodes!

q(1) = 1;
for i=1:100
    q(i+1) = 1/3*q(i);
end
subplot(2,1,2)
plot(0:100, q, 'LineWidth',3)
set(gca, 'FontSize',16)
xlabel('n', 'FontSize',16)
ylabel('q_n', 'FontSize',16)
% The sequence is ok.
```

CHAPTER 3

Laboratory session II

3.1 Bisection method

Consider the following function

$$f(x) = x^3 - (2 + e)x^2 + (2e + 1)x + (1 - e) - \cosh(x - 1) \quad x \in [0.5, 5.5]$$

- Plot the function f and determine two intervals that contain its roots.
- Implement the bisection method:

function [x, x_iter]=bisection(f,a,b,tol)

where x is the solution, x_iter is the vector of the approximations at each iteration, f is the function, defined as handle function, a, b are the end points of the interval, tol is the required tolerance.

- For which roots the bisection method can be used? Compute the number of needed iterations for the bisection method to converge with a tolerance of 10^{-3} , when the interval $[3, 5]$ is chosen as starting interval.

Solution

1.

```
f=@(x) x.^3-(2+exp(1))*x.^2+(2*exp(1)+1)*x+(1-exp(1))
↪ - cosh(x-1);
a=0.5;
b=5.5;
x_plot=linspace(a,b,1000);
plot(x_plot,f(x_plot));
grid on
```
2.

```
function [x, x_iter]=bisection(f,a,b,tol)
    Nmax = ceil(log((b-a)/tol)/log(2));
    for i=1:Nmax
        x_iter(i)=(b+a)/2;
```

```

        if f(x_iter(i))*f(a)<0
            b=x_iter(i);
        else
            a=x_iter(i);
        end
    end
    x=x_iter(end);
end
3. a=3;
   b=5;
   tol=1.e-3;
   [x,x_iter]=bisection(f,a,b,tol);
   x
   x_plot=linspace(a,b,1000);
   figure
   plot(x_plot,f(x_plot));
   title("Iterations required to reach the tollerance:", length(
       ↪ x_iter))
   grid on
   hold on

```


3.2 Newton method

Consider the following function in the interval $[-0.5, 1.5]$

$$f(x) = \sin(x)(1-x)^2$$

1. Plot f in order to find some intervals containing the roots.
2. Implement the Newton method by using a stopping criterion based on the error estimator $|x^k - x^{k-1}|$. The signature of the function is:

function [x, x_iter]=newton(f, df, x0, tol, Nmax)

where x is the approximate, x_iter is the vector of the approximations at each iteration, f, df are the function and its first derivative, defined as handle functions, $x0$ is the initial guess, tol is the tolerance demanded by user and $Nmax$ is the maximum number of allowed iterations.

3. Use Newton method to find the roots with a tolerance equal to 10^{-6} , by considering as initial guess $x0 = 0.3$ and $x0 = 0.5$.
4. Compute an estimate of the convergence rate.

Solution

1.

```
f=@(x) sin(x).*(1-x).^2;
df=@(x) cos(x).*(1-x).^2-2*sin(x).*(1-x);
x_plot=linspace(-0.5,1.5,1000);
plot(x_plot, f(x_plot));
grid on
```
2.

```
function [x, x_iter]=newton(f, df, x0, tol, Nmax)
    i=1;
    err=1+tol;
    x_iter(i)=x0;
    while i<=Nmax && err>tol
        if (abs(df(x_iter(i)))) < 1e-8
            break;
        end
        x_iter(i+1)=x_iter(i)-f(x_iter(i))/df(x_iter(i));
        err=abs(x_iter(i+1)-x_iter(i));
        i=i+1;
    end
    x=x_iter(end);
end
```
3.

```
[x1, x1_iter]=newton(f, df, 0.3, 1.e-6, 100);
err1=abs(x1_iter-0)
```
4.

```
function p = conv_order(e) % e is the error
    p = log(e(3:end)./e(2:end-1))./log(e(2:end-1)./e(1:end-2));
end
p = conv_order(err1)
```

```
figure;  
plot(p);  
title('convergence - order , - root - x1=0');  
[x2,x2_iter]=newton(f,df,0.5,1.e-6,100);  
err2=abs(x2_iter-1);  
p = conv_order(err2)  
figure;  
plot(p);  
title('convergence - order , - root - x2=1');
```

3.3 Newton method for system

1. Implement the Newton method for systems. The signature of the function is:

```
function [x,res ,niter ,difv ,x_vect]=newtonsys (Ffun ,Jfun ,x0 ,tol ,
    ↪ kmax,normtype ,varargin )
```

where $Ffun$ is the function handle to vector function $f(x)$, $Jfun$ is Jacobian handle matrix, $x0$ is the initial value for iterative process, $nmax$ is the maximum number of allowed iterations, tol is the absolute error tolerance, $normtype$ is the type of norm used in the error estimation, and $varargin$ is an input variable in a function definition statement that enables the function to accept any number of input arguments.

2. Use Newton method for the given system and the given parameters.

Solution

1.

```
function [x,res ,niter ,difv ,x_vect] = newtonsys (Ffun ,Jfun ,x0 ,tol ,
    ↪ kmax,normtype ,varargin )
    k = 0;
    x_vect = x0;
    err = tol + 1; difv=[ ];
    x = x0;
    if normtype == 2
        nor = 2;
    else
        nor = inf;
    end
    while err >= tol && k < kmax
        J = Jfun(x,varargin{:});
        F = Ffun(x,varargin{:});
        delta = - J\F;
        x = x + delta;
        err = norm(delta ,nor);
        difv=[difv; err];
        x_vect = [x_vect x];
        k = k + 1;
    end
    res = norm(Ffun(x,varargin{:}));
    if (k==kmax && err> tol)
        fprintf([ 'The method does not converge '],F);
    end
    niter=k;
```
2.

```
F = @(x) [x(1).^2+x(2).^2-1;    sin(pi*x(1)/2)+x(2).^3];
J = @(x) [2*x(1), 2*x(2);      cos(pi*x(1)/2)*pi/2, 3*x(2).^2];
nmax = 200;
tol = 1e-10;
x0 = [-1;-1];
[x,res ,niter ,difv ,x_vect] = newtonsys(F,J,x0 ,tol ,nmax,2);
```

```
format long  
x  
niter
```

Laboratory session III

4.1 Fixed-point iteration

Given $\xi = \sqrt{5}$, using the fixed point iteration method:

1. Check if $\phi(x) = 5 + x - x^2$ converges in ξ .
2. Check if $\phi(x) = 5/x$ converges in ξ .
3. Check if $\phi(x) = 1 + x - (1/5) * x^2$ converges in ξ .
4. Check if $\phi(x) = (1/2) * (x + 5/x)$ converges in ξ and the order of convergence.
5. Apply the fixed point iteration method in all previous cases.

Solution

1.

```
xi = sqrt(5);
phi1 = @(x) 5 + x - x.^2;
dphi1 = @(x) 1 - 2*x;
abs(dphi1(xi))
% The absolute value of the derivative of phi at xi
% is greater than 1: the method will not converge.
```
2.

```
xi = sqrt(5);
phi2 = @(x) 5./x;
dphi2 = @(x) -5./x.^2;
abs(dphi2(xi))
% The absolute value of the derivative of phi at xi
% is equal to 1: no theoretical conclusion can be stated in this
  ↪ case.
```
3.

```
xi = sqrt(5);
phi3 = @(x) 1 + x - 1/5*x.^2;
dphi3 = @(x) 1 - 2/5*x;
abs(dphi3(xi))
% The absolute value of the derivative of phi at xi
```

```

% is less than 1: the method will converge provided that the
    ↪ initial guess  $x\{0\}$  is close enough to  $x_i$  (local
    ↪ convergence).
4.  xi = sqrt(5);
    phi4 = @(x) 1/2*(x + 5./x);
    dphi4 = @(x) 1/2 - 5./(2*x.^2);
    abs(dphi4(xi))
% The absolute value of the derivative of phi at xi
% is zero (i.e. less than 1): the method will converge provided
    ↪ that the initial guess  $x\{0\}$  is close enough to  $x_i$  (local
    ↪ convergence).
    d2phi4 = @(x) 5./x.^3;
    abs(d2phi4(xi))
% The second derivative is different from zero,
% so method 4 is expected to be of second order.
5.  function [xi, x_iter] = fixed_point(phi, x0, tol, maxit)
        x_iter(1) = x0;
        for (iter = 1:maxit)
            x_iter(iter+1) = phi(x_iter(iter));
            if (abs(x_iter(iter+1) - x_iter(iter)) < tol)
                break;
            end
        end
        xi = x_iter(end);
    end

    tol = 1e-6;
    maxit = 1000;
    x0 = xi + 0.001;
    [xi1, x1] = fixed_point(phi1, x0, tol, maxit);
    xi1
    iter1 = numel(x1) - 1
    [xi1, x1] = fixed_point_FV(phi1, x0, tol, maxit);
    xi1
    iter1 = numel(x1) - 1
% The approximation  $x_i$  is incorrect and the number of performed
    ↪ iterations is the maximum: as expected, the method did not
    ↪ converge.

    x0 = 3;
    [xi2, x2] = fixed_point(phi2, x0, tol, maxit);
    xi2
% number of iterations of method 2
    iter2 = numel(x2) - 1
% different implementation of fixed point method
    [xi2, x2] = fixed_point_FV(phi2, x0, tol, maxit);
    xi2
    iter2 = numel(x2) - 1

```

*% The approximation xi is incorrect and the number of performed
→ iterations is the maximum: the method did not converge.*

```
x0 = 4;  
[xi3, x3] = fixed_point(phi3, x0, tol, maxit);  
xi3  
iter3 = numel(x3) - 1  
[xi3, x3] = fixed_point_FV(phi3, x0, tol, maxit);  
xi3  
iter3 = numel(x3) - 1  
% The method converged locally to  $xi$ .
```

```
x0 = 10;  
[xi3, x3] = fixed_point(phi3, x0, tol, maxit);  
xi3  
iter3 = numel(x3) - 1  
[xi3, x3] = fixed_point_FV(phi3, x0, tol, maxit);  
xi3  
iter3 = numel(x3) - 1  
% With a different initial guess, the method may not converge to  
→  $xi$ .
```

```
x0 = 4;  
[xi4, x4] = fixed_point(phi4, x0, tol, maxit);  
xi4  
iter4 = numel(x4) - 1  
[xi4, x4] = fixed_point_FV(phi4, x0, tol, maxit);  
xi4  
iter4 = numel(x4) - 1  
% The method converged to  $xi$ .
```

4.2 Bisection

Consider the following function in the interval $[-1, 6]$

$$f(x) = \arctan \left[7 \left(x - \frac{\pi}{2} \right) \right] + \sin \left[\left(x - \frac{\pi}{2} \right)^3 \right]$$

1. Plot f in order to find an interval containing a root. What is the multiplicity of the root?
2. Use the Newton method to find the root with a tolerance of 10^{-10} and initial guess $x^{(0)} = 1.5$. Compute the error.
3. Use the Newton method to find the root with a tolerance of 10^{-10} and initial guess $x^{(0)} = 4$. Compute the error.
4. If possible, apply the bisection method on the interval $[a, b] = [-1, 6]$ and tolerance $\frac{b-a}{20^{30}}$. Compute the error.
5. Write a function *bisection_newton.m* to find ξ using the Newton method starting from an initial guess obtained after few iterations of a bisection method. Test with $[a, b] = [-1, 6]$, 5 iterations of the bisection method and tolerance 10^{-10} for the Newton method.

Solution

1.

```
function rootfinding_function_plot(f, a, b, new_figure)
    if ((nargin < 4) || new_figure)
        figure
    end
    hold on, box on
    x_plot = linspace(a, b, 1000);
    plot(x_plot, f(x_plot), 'LineWidth', 2)
    plot(x_plot, 0*x_plot, 'k-', 'LineWidth', 1)
    xlabel('x', 'FontSize', 16)
    ylabel('f(x)', 'FontSize', 16)
    set(gca, 'FontSize', 16)
    set(gca, 'LineWidth', 1.5)
end

a = -1;
b = 6;
f = @(x) atan(7*(x - pi/2)) + sin((x-pi/2).^3);
rootfinding_function_plot(f, a, b, true);
xi_ex = pi/2;
df = @(x) 7 ./ (1 + 49 * (x-pi/2).^2) + 3 * (x-pi/2).^2 .*
    ↪ cos((x-pi/2).^3);
df(xi_ex);
```
2.

```
x0 = 1.5;
tol = 1e-10;
maxit = 1000;
```



```

[xi1, x_iter1] = newton(f, df, x0, tol, maxit);
xi1
iter1 = numel(x_iter1) - 1
err1 = abs( xi1 - xi_ex)
% Newton method converges to xi
3. x0 = 4;
   tol = 1e-10;
   maxit = 1000;
   [xi2, x_iter2] = newton(f, df, x0, tol, maxit);
   xi2
   iter2 = numel(x_iter2) - 1
   err2 = abs( xi2 - xi_ex)
   % Newton method does not converge to xi
4. tol = (b-a)/(2^30);
   [xi3, x_iter3] = bisection(f, a, b, tol);
   xi3
   iter3=numel(x_iter3)
   tol_bisection = (b-a)/(2^5);
   tol_newton = 1e-10;
   maxit_newton = 1000;
   [xi4, x_iter4_bisection, x_iter4_newton] = bisection_newton(f,
   ↪ df, a, b, tol_bisection, tol_newton, maxit_newton);
   xi4
   iter4_bisection=numel(x_iter4_bisection)
   iter4_newton=numel(x_iter4_newton)
   err4 = abs( xi4 - xi_ex)
5. function [xi, x_iter_bisection, x_iter_newton] =
   ↪ bisection_newton(f, df, a, b, tol_bisection, tol_newton,
   ↪ maxit_newton, multiplicity)
   if (nargin < 8)
       multiplicity = 1;
   end
   [xi_bisection, x_iter_bisection] = bisection(f, a, b,
   ↪ tol_bisection);
   [xi_newton, x_iter_newton] = newton(f, df, xi_bisection,
   ↪ tol_newton, maxit_newton, multiplicity);
   xi = xi_newton;
end

function [xi, x_iter] = bisection(f, a, b, tol)
   max_iterb = ceil( log((b - a)/tol)/log(2) );

   for (iter = 1:max_iterb)
       x_iter(iter) = a + (b-a)/2;
       f_iter(iter) = f(x_iter(iter));

       if ( f(b)*f_iter(iter) < 0 )
           a = x_iter(iter);

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        elseif ( f(a)*f_iter(iter) < 0 )
            b = x_iter(iter);
        else % f(x) = 0
            break;
        end
    end

    xi = x_iter(end);
end

function [xi, x_iter] = newton(f, df, x0, tol, maxit,
    ↪ multiplicity)
    if (nargin < 6)
        multiplicity = 1;
    end
    x_iter(1) = x0;
    for (iter = 1:maxit)
        newton_method = @(x) x - multiplicity*f(x)/df(x);
        x_iter(iter+1) = newton_method(x_iter(iter));

        if (abs (x_iter(iter+1) - x_iter(iter)) < tol)
            break;
        end
    end
    xi = x_iter(end);
end

```

CHAPTER 5

Laboratory session IV
