Numerical Analysis

Project 1: Numerical Methods

> Pseudocode:

1. Bisection Method:

```
def bisection(I, u, f, prec, iters, old_mid=None):

mid ← (I + u) / 2

fmid ← f(mid)

ea ← None if old_mid is None else abs((mid - old_mid) / mid)

if fmid == 0:

return mid, ea

if iters == 0:

return None, None

if old_mid is not None and ea <= prec:

return mid, ea

else:

if f(u) * fmid > 0:

return bisection(I, mid, f, prec, iters - 1, mid)

else:

return bisection(mid, u, f, prec, iters - 1, mid)
```

2. False Position Method:

```
def falseposition(I, u, f, prec, iters, old_mid=None):
    mid ← (I * f(u) - u * f(I)) / (f(u) - f(I))
    fmid ← f(mid)
    ea ← None if old_mid is None else abs((mid - old_mid) / mid)
    if fmid == 0:
        return mid, ea
    if iters == 0:
        return None, None
    if old_mid is not None and ea <= prec:
        return mid, ea
    else:
        if fmid > 0:
            return falseposition(I, mid, f, prec, iters - 1, mid)
        else:
        return falseposition(mid, u, f, prec, iters - 1, mid)
```

3. Fixed Point Method:

```
def fixedPoint(xr, g, prec, iters):
    xr_old ← xr
    xr ← g(xr_old)
    ea ← abs((xr - xr_old) / xr)
    if ea > prec:
        iters ← iters - 1
        if iters == 0:
            return None, None
        return fixedPoint(xr, g, prec, iters)
    else:
        return xr, ea
```

4. Newton Raphson Method:

```
def newton_raphson(x_i_1, f, f_prime, prec, iters):
    if iters == 0:
        return None, None
        x_i ← x_i_1 - f(x_i_1) / f_prime(x_i_1)
    if abs(x_i - x_i_1) <= prec:
        return x_i, abs((x_i - x_i_1) / x_i)
    else:
        return newton_raphson(x_i, f, f_prime, prec, iters - 1)</pre>
```

5. Secant Method:

```
def secant_method(x_i_1, x_i, f, prec, iters):
    x_new ← x_i - f(x_i) * (x_i - x_i_1) / (f(x_i) - f(x_i_1))
    if iters == 0:
        return None, None
    if abs((x_new - x_i) / x_new) <= prec:
        return x_new, abs((x_new - x_i) / x_new)
    else:
        return secant_method(x_i, x_new, f, prec, iters - 1)</pre>
```

> Data structure used:

No data structures used.

> Analysis:

1. Bisection Method:

Explanation:

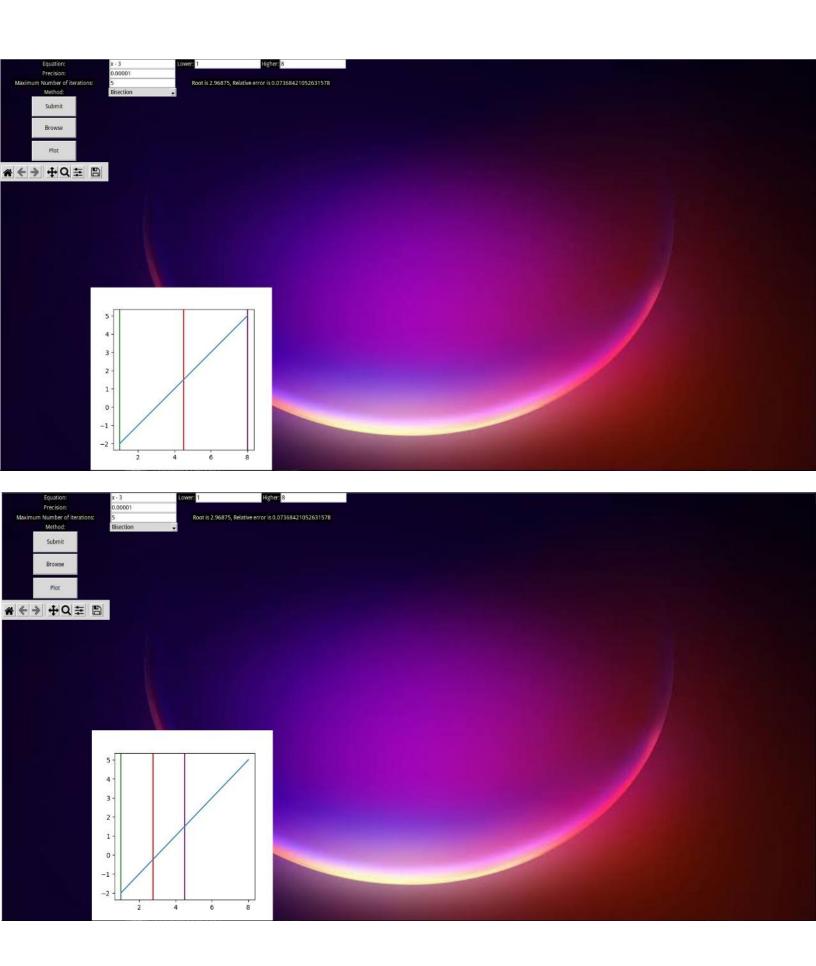
- Find two points, say "I" and "u" such that I < u and f(I)* f(u) < 0
- Find the midpoint of I and u, say "mid"
- mid is the root of the given function if f(mid) = 0; else follow the next step
- Divide the interval [I, u]. If f(I)*f(mid) < 0, there exist a root between I and mid

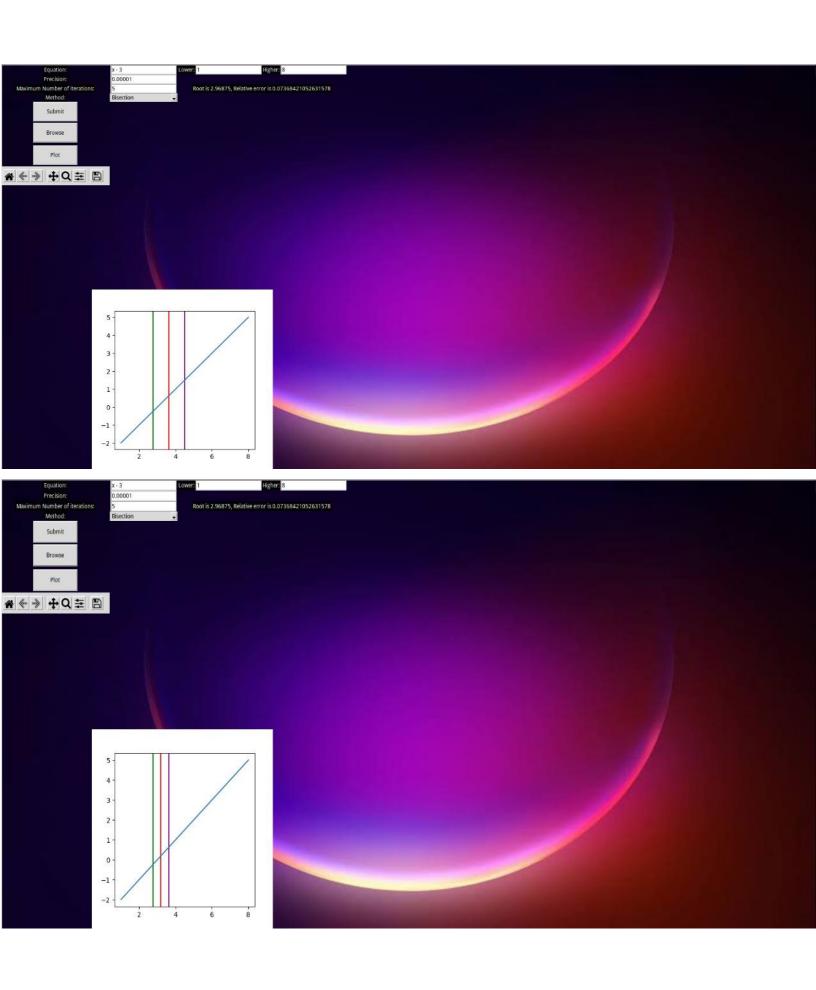
 else if f(mid) *f (u) < 0, there exist a root between mid and u
- Repeat above three steps until f(mid) = 0 or absolute error < tolerance.

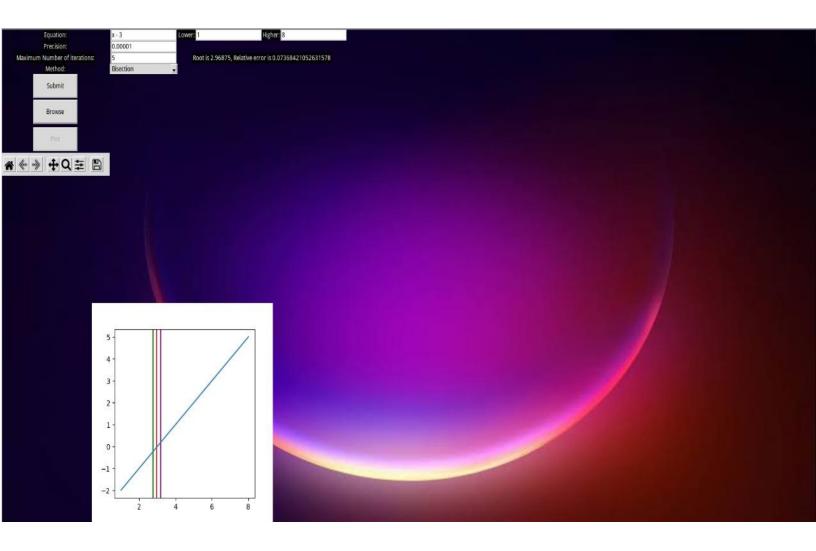
Examples:

#Iterations = 5:

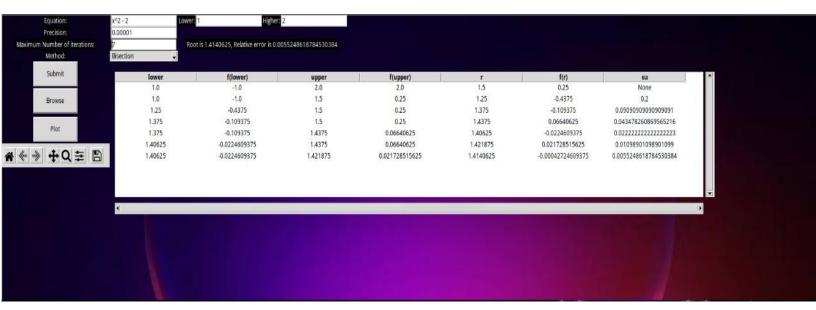


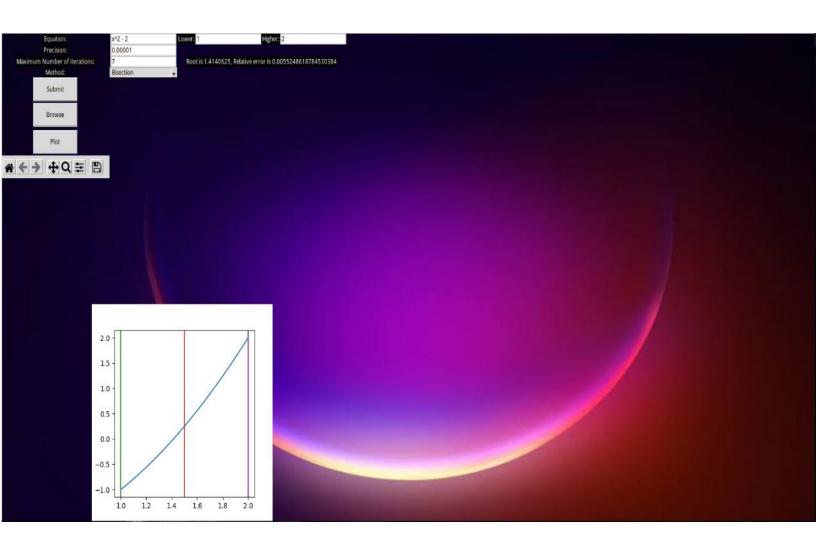


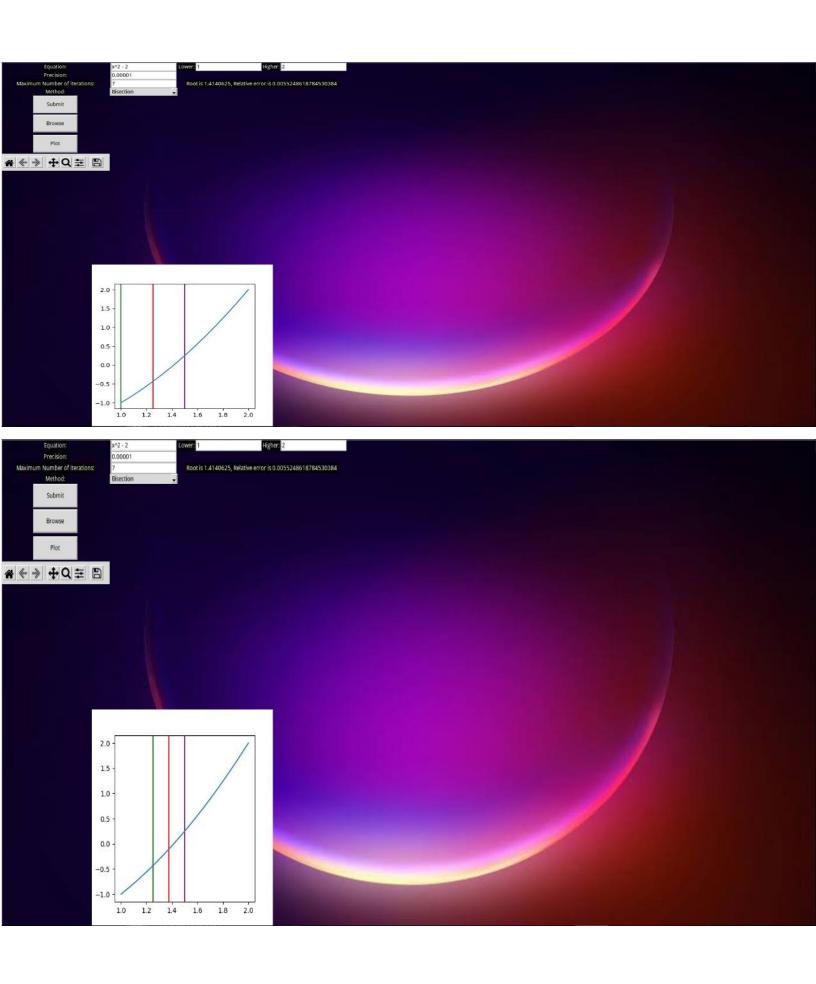


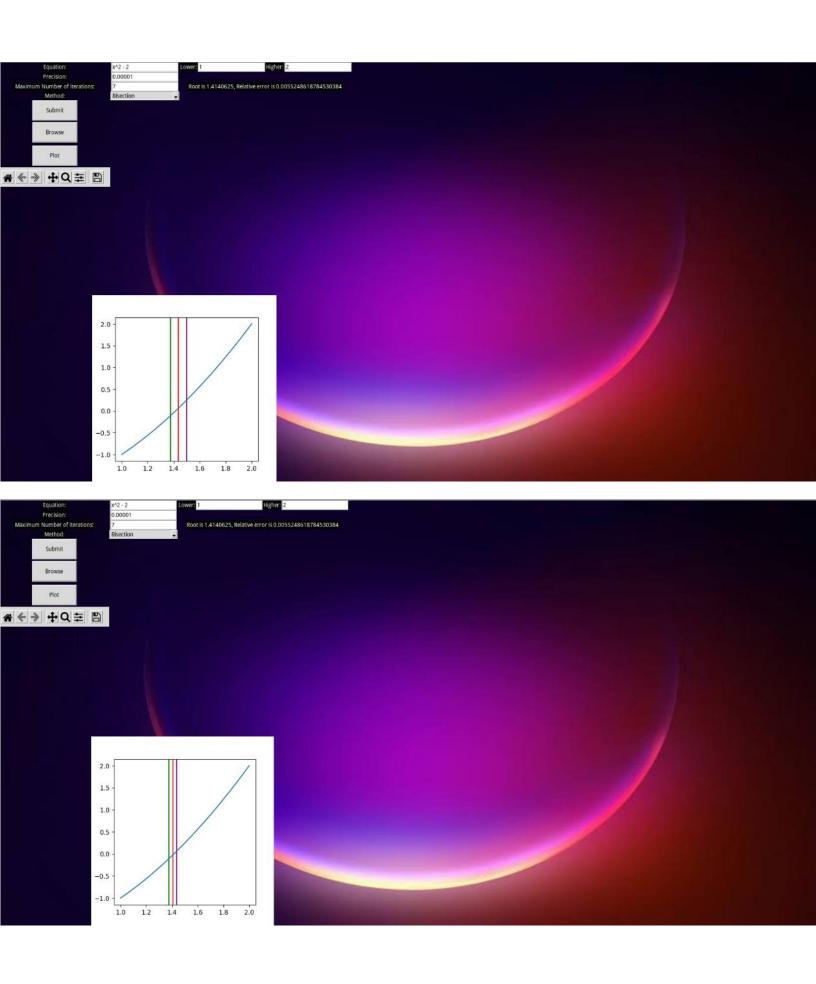


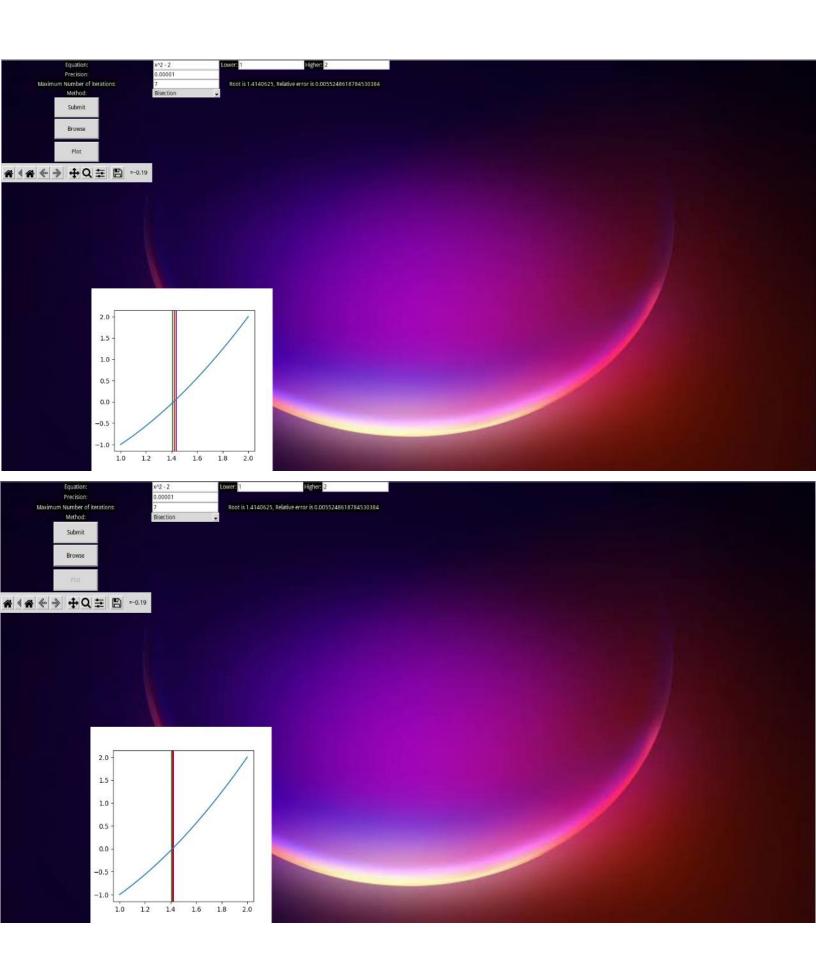
#Iterations = 7:





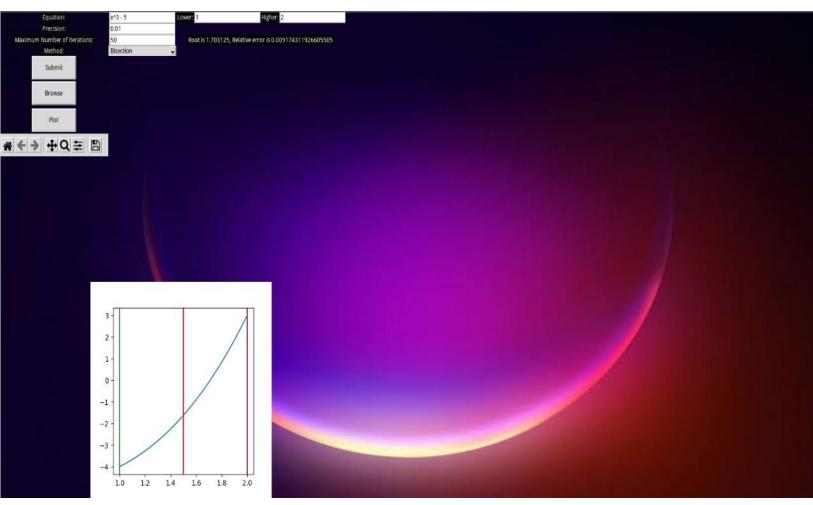


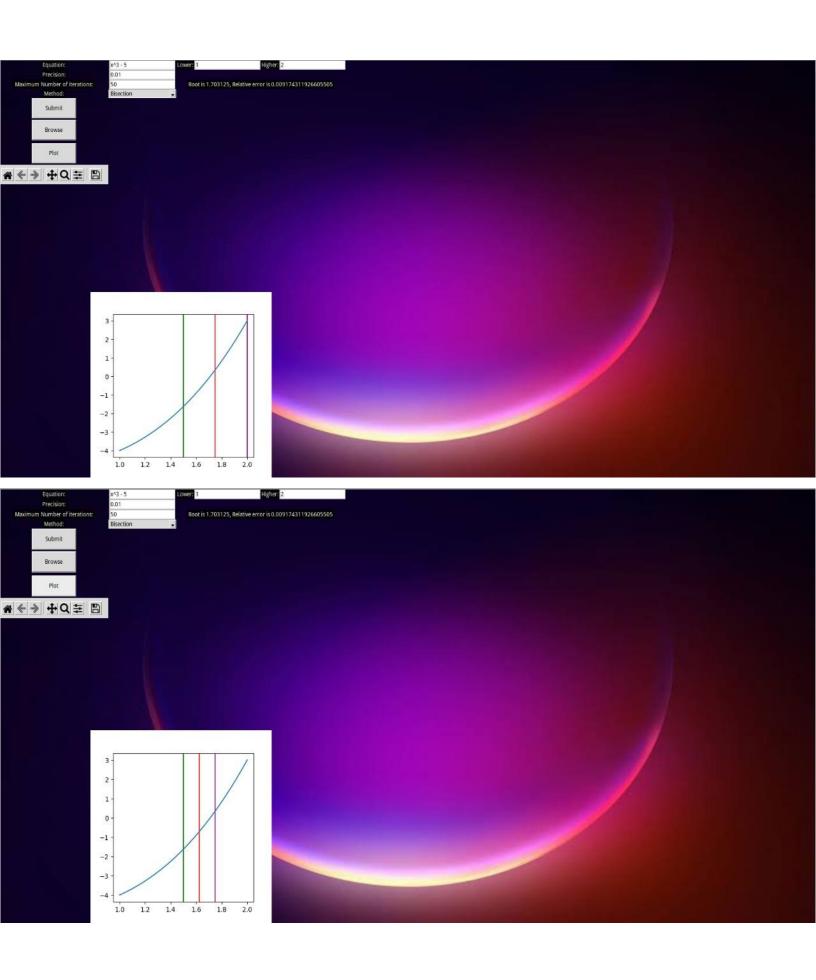


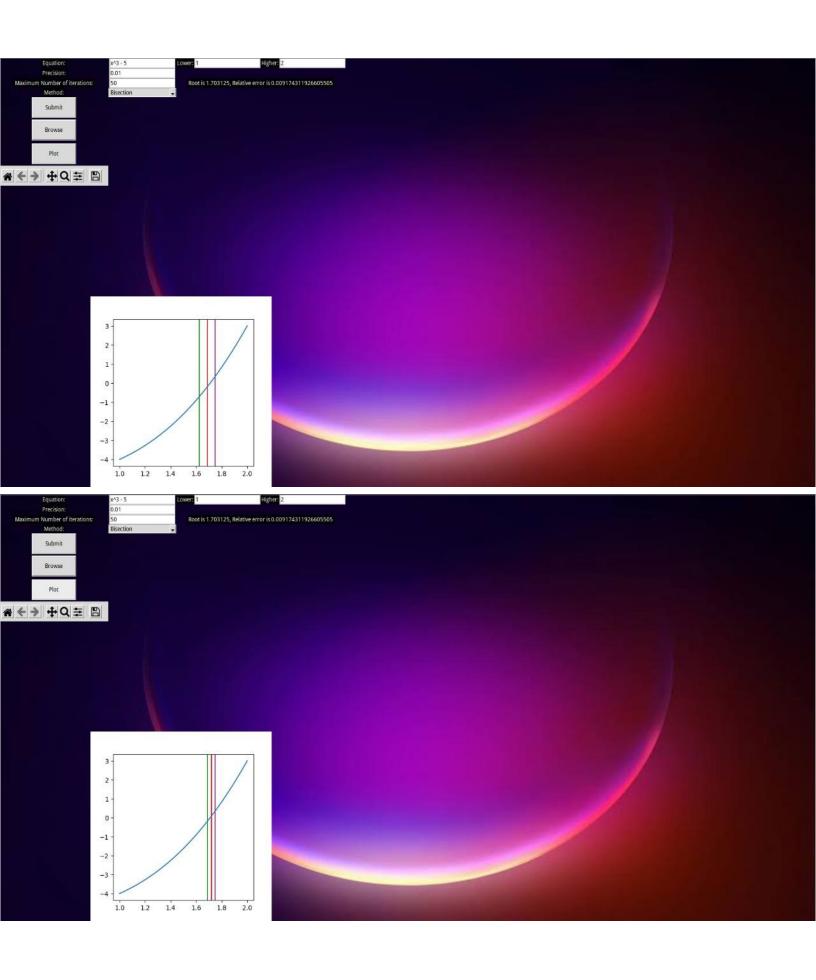


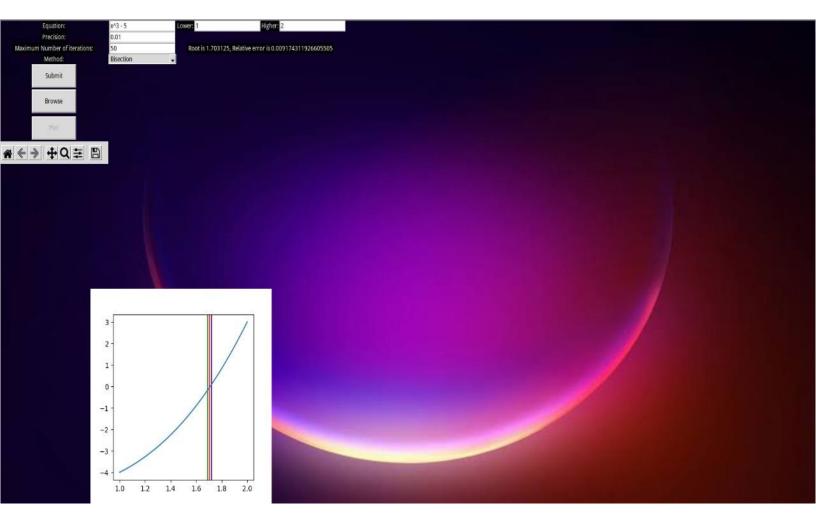
#Iterations = 50:











Observation:

- ✓ As the number of iterations increases, the more accurate result for the root we get (less error).
- ✓ Bisection method always converges to the root (slow convergence).

2. False Position Method:

Explanation:

- Same Assumptions: This method also assumes that function is continuous in [a, b] and given two numbers 'a' and 'b' are such that f(a) * f(b) < 0.
- Always Converges: like Bisection, it always converges, usually considerably faster than Bisection—but sometimes very much more slowly than Bisection.
- It differs in the fact that we make a chord joining the two points [a, f(a)] and [b, f(b)]. We consider the point at which the chord touches the x axis and named it as c.

Examples:

1.752941176470588

1.9505428226779253

2.07067523336162

2.1414057515678984

2.1822661034069775

2.2056120513037225

-1,9271972318339108

-1.1953826968996317

-0.7123040779428012

-0.4143814071519243

-0.23771465392092672

-0.13527547914378513

#Iterations = 8:



59.0

59.0

59.0

59.0

59.0

59.0

8.0

8.0

8.0

8.0

8.0

8.0

1.9505428226779253

2.07067523336162

2.1414057515678984

2.1822661034069775

2.2056120513037225

2.218867060259947

-1.1953826968996317

-0.7123040779428012

-0.4143814071519243

-0.23771465392092672

-0.13527547914378513

-0.07662896889338011

0.10130597693622921

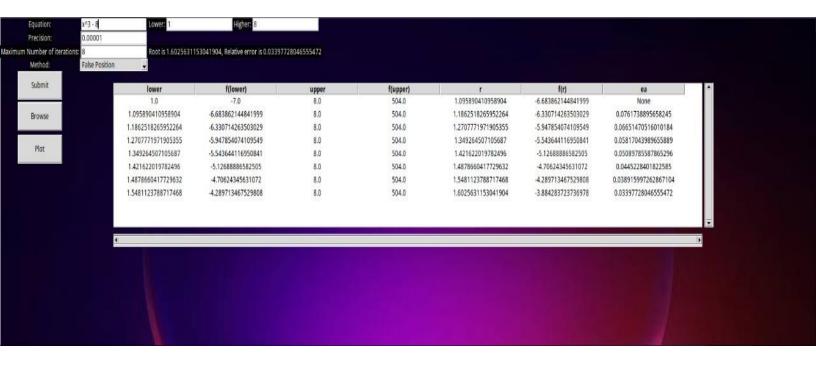
0.05801605618697944

0.033029946872278136

0.01872381730866253

0.010584793405959771

0.005973773370033174



3. Fixed Point Iteration Method:

Steps:

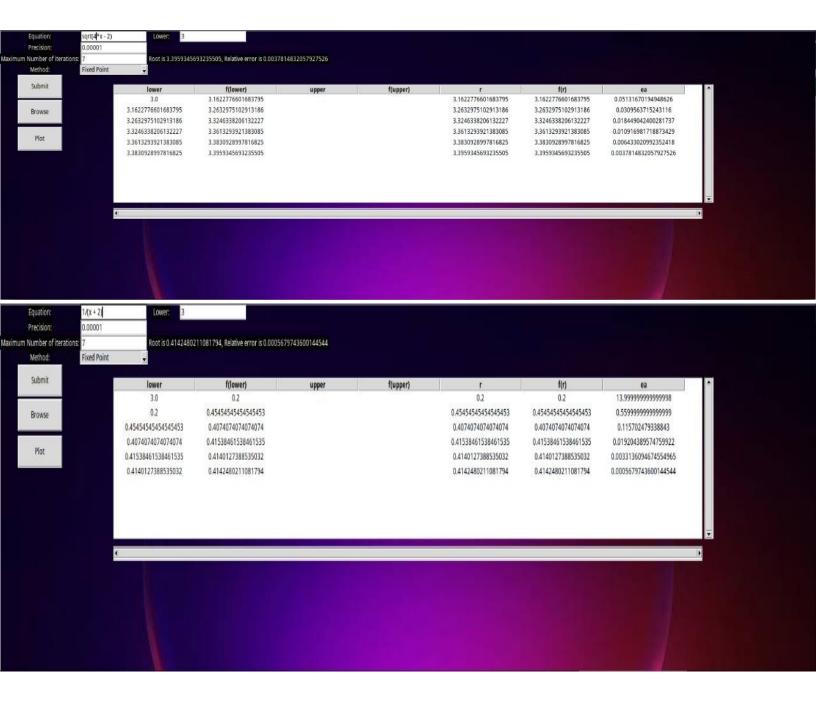
Mapping f(x) = 0 to x = g(x) so that it becomes an iterative method, where both relations will have roots at the same locations.

Examples:

#Iterations = 5:



#Iterations = 7:



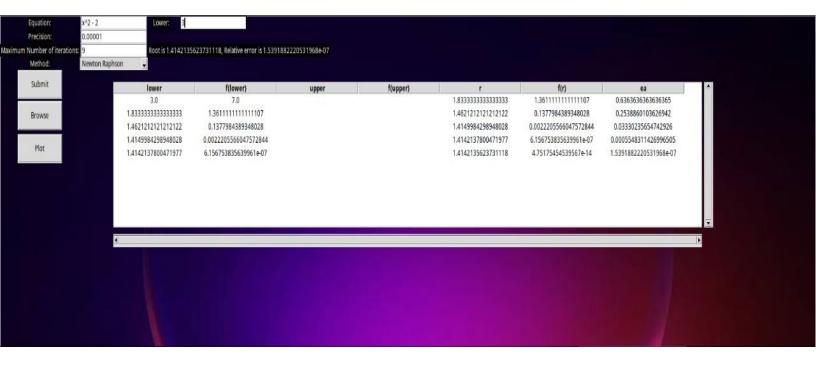
4. Newton Raphson Method:

Explanation:

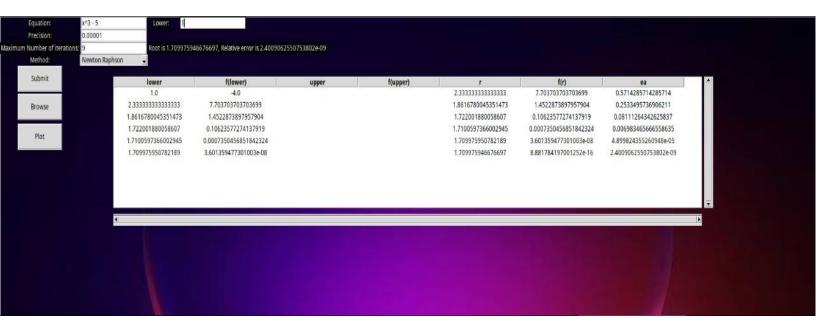
It uses the idea that a continuous and differentiable function can be approximated by a straight line tangent to it.

Examples:

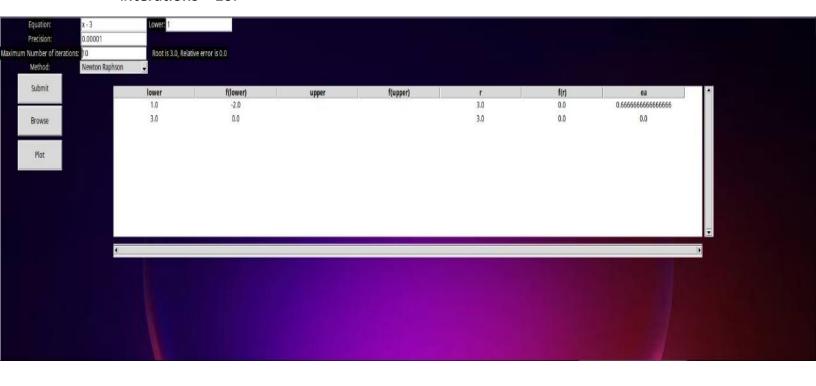
#Iterations = 9:



#Iterations = 9:



#Iterations = 10:



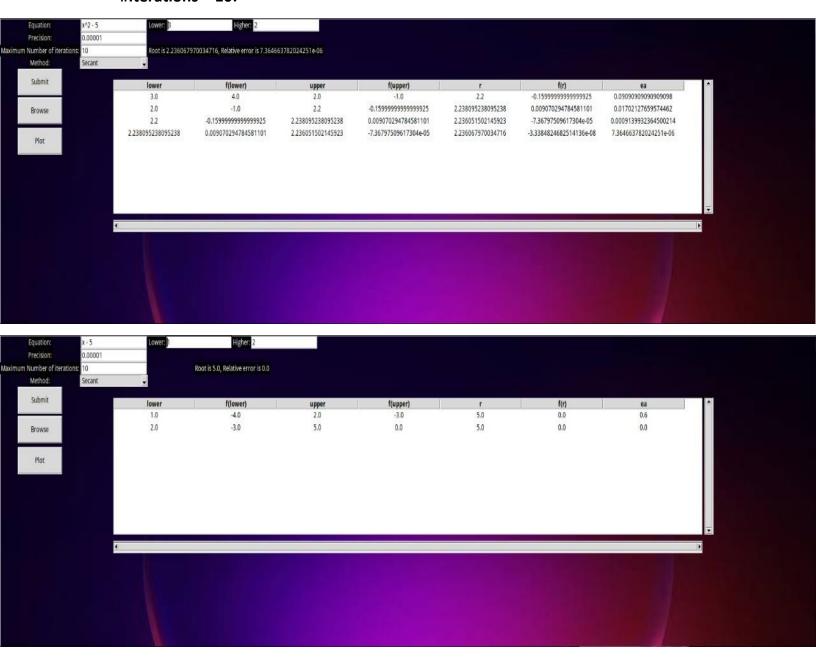
5. Secant Method

Explanation:

Same as Newton Raphson but it uses approximation of derivative: f'(x) = (f(xi-1) - f(xi)) / (xi-1-xi)

Examples:

#Iterations = 10:



#Iterations = 5:



Problematic functions (Pitfalls):

1. Bisection Method:

• Function doesn't cross X-axis (tangent to X-axis)

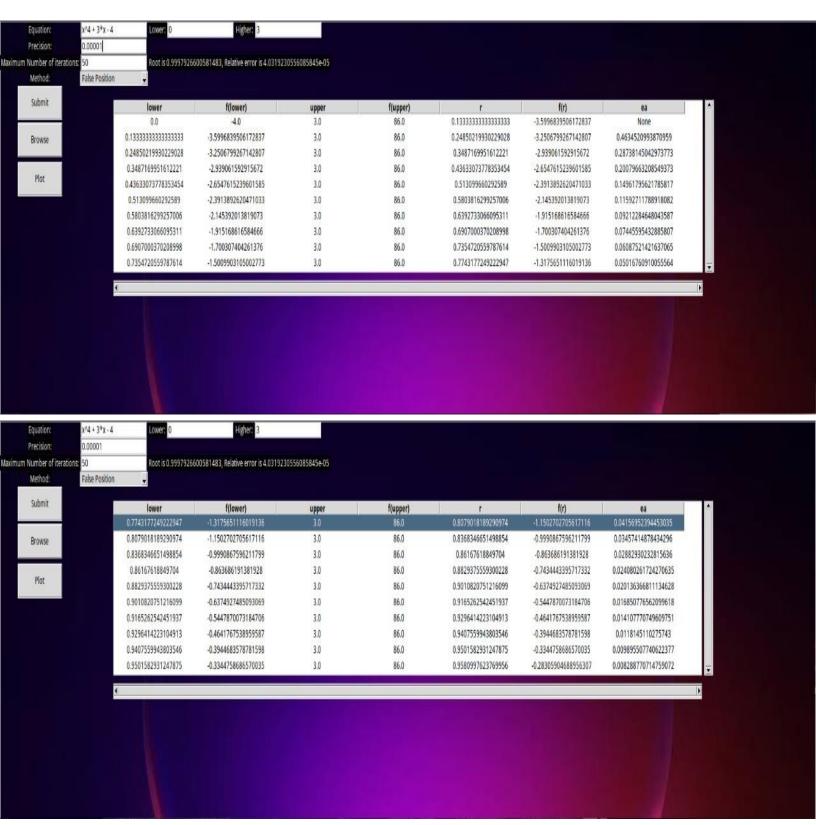


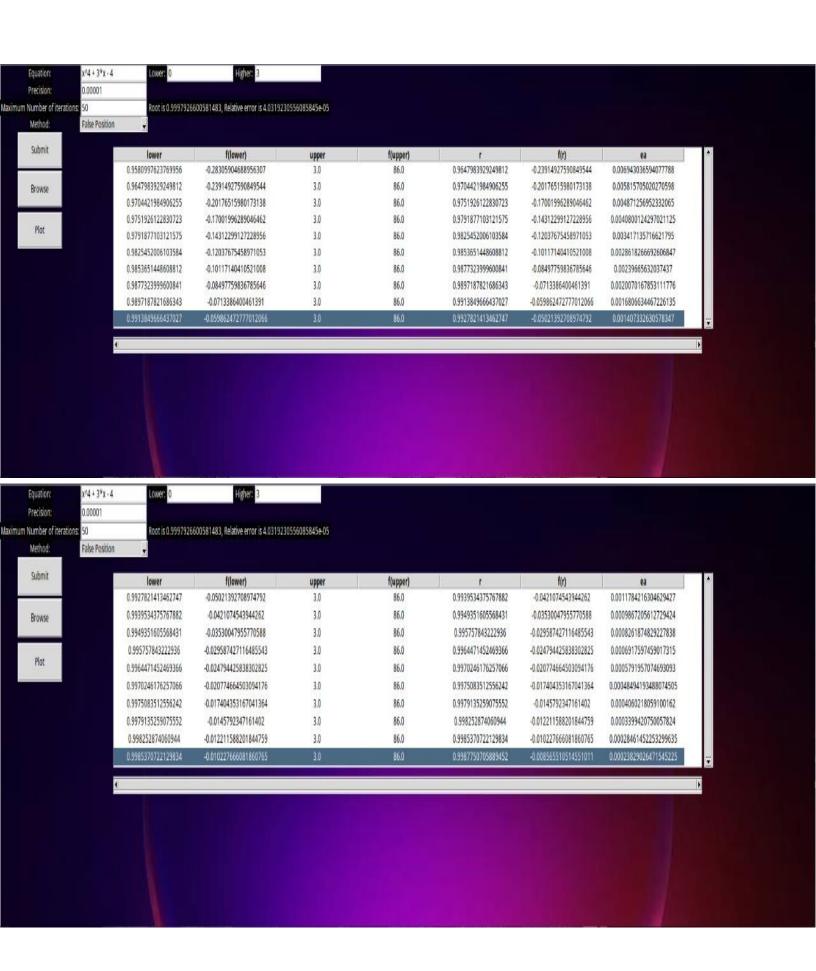
• F(x) = 1/x (discontinuous)

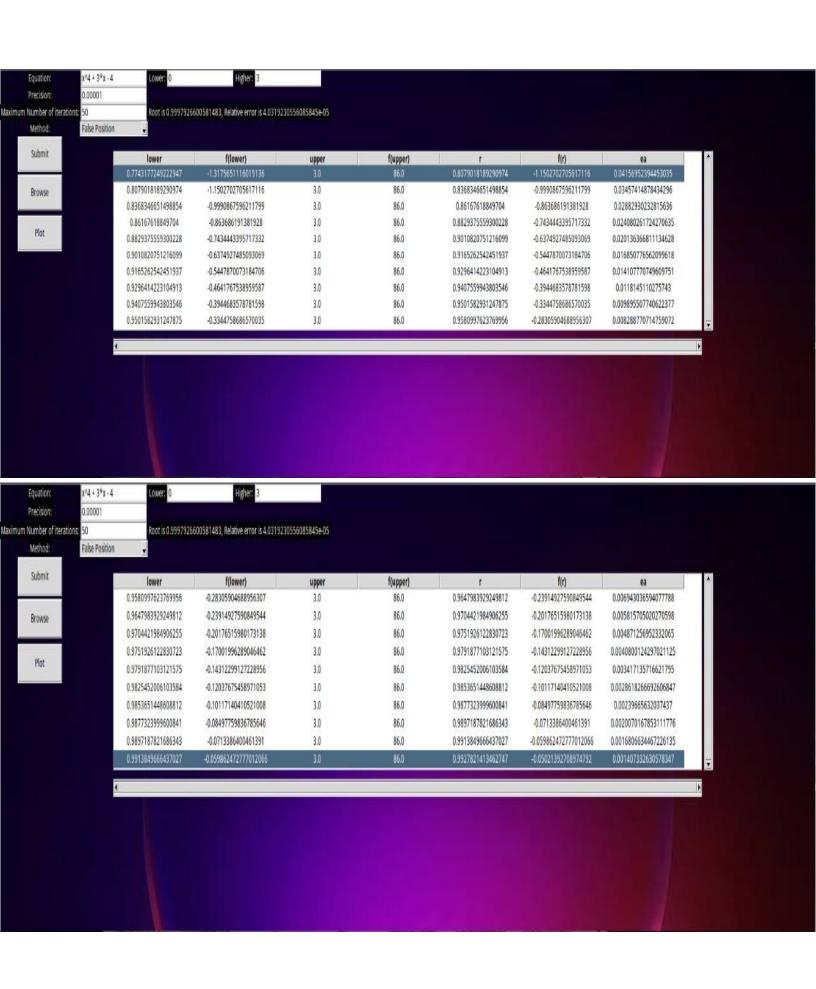


2. False Position Method:

• Steep function

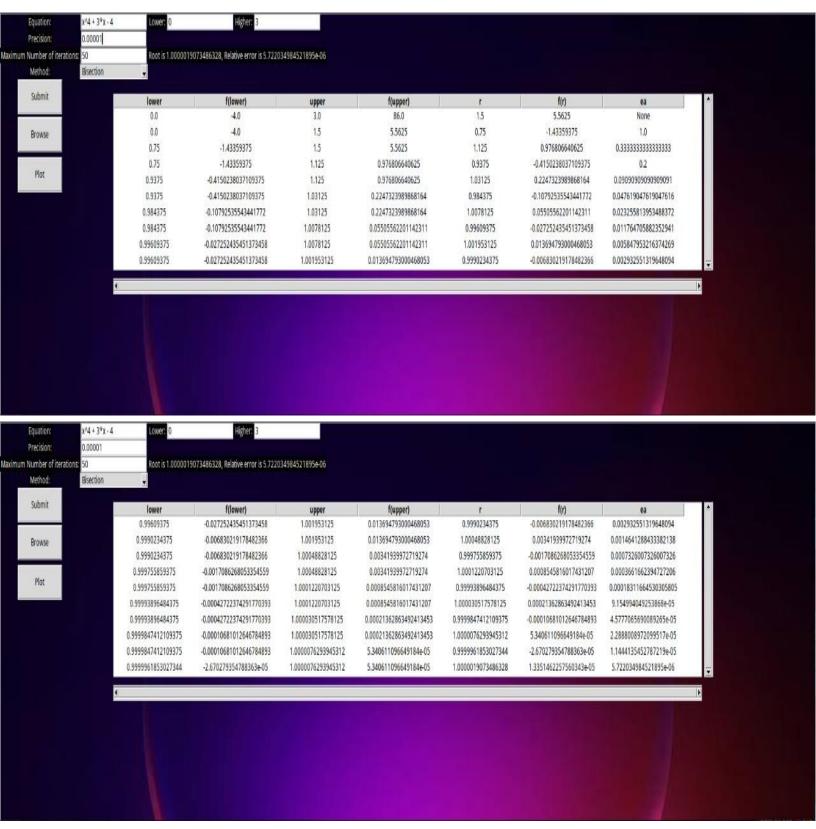








Note:Bisection is faster than false position in case of steep function

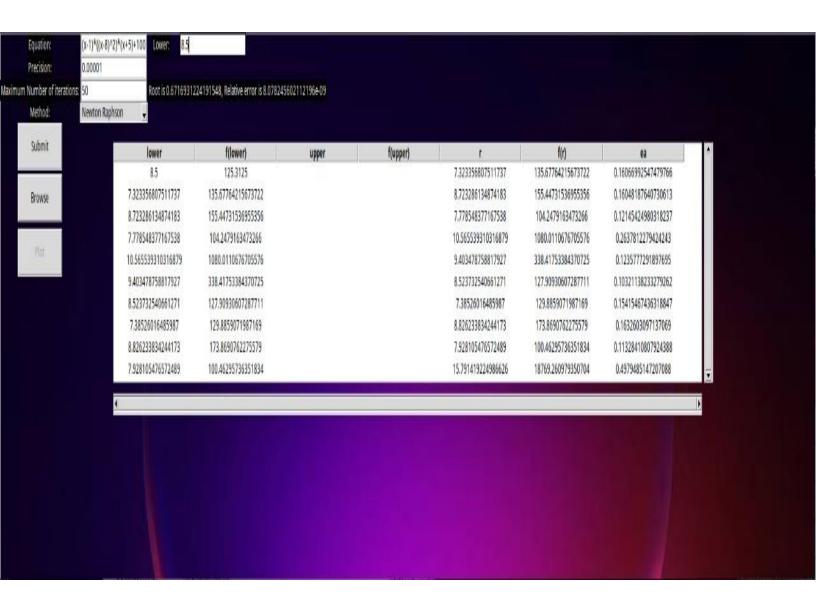


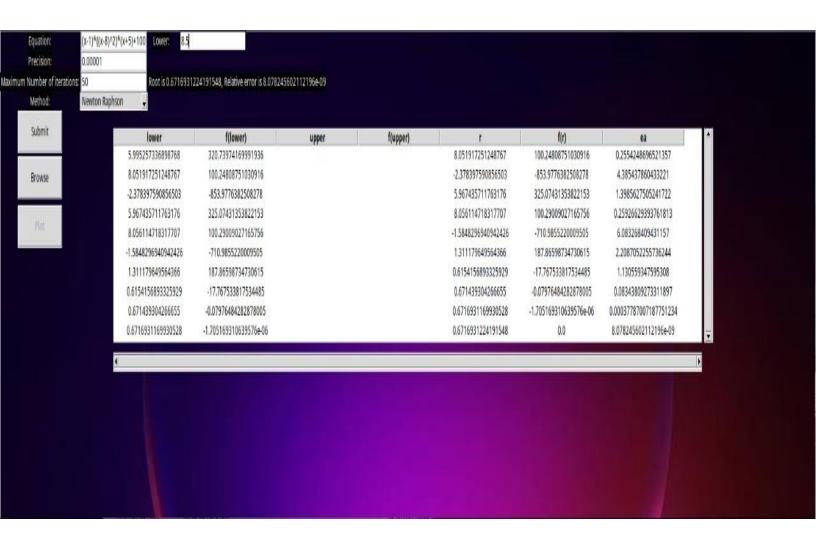
3. Fixed Point Iteration Method:

• If g(x) is chosen such that: |g'(c)| > 1, this method will diverge.

4. Newton Raphson Method:

• If f'(x) = 0, which leads to division by zero.





> Sample Runs:

✓ As shown above.